

FORM SE
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS

Amerquest Mortgage Securities Inc.

Exact Name of Registrant as Specified in Charter

0001102913

Registrant CIK Number

Form 8-K, August 6, 2004, Series 2004-R8

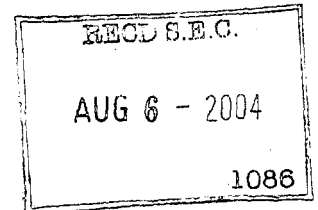
333-112203

Name of Person Filing the Document
(If Other than the Registrant)



04039938

[Handwritten signature]



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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

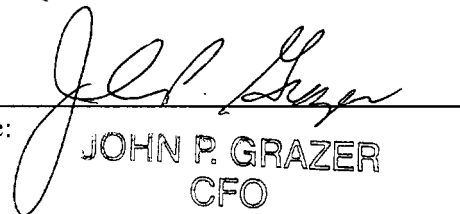
Dated: August 5, 2004

AMERIQUEST MORTGAGE SECURITIES INC.

By: _____

Name: _____

Title: _____


JOHN P. GRAZER
CFO

**IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THIS EXHIBIT IS
BEING FILED IN PAPER PURSUANT TO A CONTINUING HARDSHIP EXEMPTION.**

EXHIBIT INDEX

<u>Exhibit No.</u>	<u>Description</u>	<u>Format</u>
99.1	Collateral Term Sheets	P*

* The Collateral Term Sheets have been filed on paper pursuant to a continuing hardship exemption from certain electronic requirements.

Selection Criteria: All records
Table of Contents

1. Percentage by Range (Loans without MI)
2. Percentage by Range (Loans with MI)

1. Percentage by Range (Loans without MI)

Percentage by Range (Loans without MI)	FICO Score <450	FICO Score 451-500	FICO Score 501-550	FICO Score 551-600	FICO Score 601-650	FICO Score 651-700	FICO Score 701-750	FICO Score >750	Loan Count
<= 19.99	0.00	0.00	0.03	0.03	0.03	0.03	0.03	0.00	32
20.00 - 29.99	0.00	0.00	0.08	0.07	0.12	0.10	0.07	0.04	107
30.00 - 39.99	0.00	0.00	0.20	0.18	0.21	0.07	0.07	0.03	159
40.00 - 49.99	0.00	0.01	0.48	0.55	0.49	0.31	0.09	0.07	359
50.00 - 59.99	0.00	0.06	1.30	1.32	0.83	0.52	0.22	0.18	781
60.00 - 69.99	0.00	0.03	2.08	1.20	0.36	0.11	0.07	0.01	714
70.00 - 79.99	0.00	0.13	4.25	2.53	0.89	0.24	0.03	0.01	1,541.00
80.00 - 89.99	0.00	0.00	1.62	2.24	0.86	0.44	0.08	0.03	995
90.00 - 99.99	0.00	0.00	0.05	0.64	0.26	0.21	0.11	0.02	265
Total:	0.00	0.24	10.09	8.95	4.04	2.03	0.73	0.39	4,953.00

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2. Percentage by Range (Loans with MI)

Percentage by Range (Loans with MI)	FICO Score <450	FICO Score 451-500	FICO Score 501-550	FICO Score 551-600	FICO Score 601-650	FICO Score 651-700	FICO Score 701-750	FICO Score >750	Loan Count
60.00 - 69.99	0.00	0.00	1.06	2.10	1.80	1.36	0.46	0.16	1,027.00
70.00 - 79.99	0.00	0.00	2.66	5.42	5.01	3.05	1.12	0.51	2,552.00
80.00 - 89.99	0.00	0.00	0.00	10.24	11.58	6.52	2.07	0.32	4,878.00
90.00 - 99.99	0.00	0.00	0.13	3.96	5.10	3.80	1.27	0.18	2,067.00
Total:	0.00	0.00	7.50	21.73	23.49	14.72	4.92	1.17	10,524.00

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This Structural Term Sheet, Collateral Term Sheet, or Computational Materials, as appropriate (the "material"), was prepared solely by the Underwriter(s), is privileged and confidential, is intended for use by the addressee only, and may not be provided to any third party other than the addressee's legal, tax, financial and/or accounting advisors for the purposes of evaluating such information. Prospective investors are advised to read carefully, and should rely solely on, the final prospectus and prospectus supplement (the "Final Prospectus") related to the securities (the "Securities") in making their investment decisions. This material does not include all relevant information relating to the Securities described herein, particularly with respect to the risk and special considerations associated with an investment in the Securities. All information contained herein is preliminary and it is anticipated that such information will change. Any information contained herein will be more fully described in, and will be fully superseded by the preliminary prospectus supplement, if applicable, and the Final Prospectus. Although the information contained in the material is based on sources the Underwriter(s) believe(s) to be reliable, the Underwriter(s) make(s) no representation or warranty that such information is accurate or complete. Such information should not be viewed as projections, forecasts, predictions, or opinions with respect to value. Prior to making any investment decision, a prospective investor shall receive and fully review the Final Prospectus. NOTHING HEREIN SHOULD BE CONSIDERED AN OFFER TO SELL OR SOLICITATION OF AN OFFER TO BUY ANY SECURITIES. The Underwriter(s) may hold long or short positions in or buy and sell Securities or related securities or perform for or solicit investment banking services from, any company mentioned herein. The issuer of the securities and Fannie Mae have not prepared, reviewed or participated in the preparation of this material, are not responsible for the accuracy of this material and have not authorized the dissemination of this material. The Underwriter is acting as underwriter and not acting as an agent for the issuer in connection with the proposed transaction.

Ameriquest Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,225,627

Deutsche Bank @

Summary Statistics	
As-of/ Cut-off Date:	2004-08-01
Number of Mortgage Loans:	10,524
Aggregate Current Principal Balance:	1,838,225,627.27
Minimum Balance:	58,019.76
Maximum Balance:	749,287.36
Average Current Principal Balance:	174,669.86
Aggregate Original Principal Balance:	1,841,354,075.00
Minimum Balance:	60,000.00
Maximum Balance:	750,000.00
Average Original Principal Balance:	174,986.13
1st Lien:	100.00
Weighted Average Gross Coupon:	7.106
Minimum Coupon:	5.200
Maximum Coupon:	13.250
Weighted Average Original Term:	354
Minimum Term:	120
Maximum Term:	360
Weighted Average Remaining Term:	352
Minimum Term:	114
Maximum Term:	360
Weighted Average MARGIN:	5.803
Minimum MARGIN:	3.000
Maximum MARGIN:	6.500
Weighted Average Maximum Rate:	13.107
Minimum Max Rate:	11.200
Maximum Max Rate:	19.250
Weighted Average Minimum Rate:	7.107
Minimum MIN Rate:	5.300
Maximum MIN Rate:	13.250
Weighted Average Original LTV:	82.04
Minimum Original LTV:	60.07
Maximum Original LTV:	95.00
Weighted Average FICO Score:	619
Minimum FICO:	502
Maximum FICO:	816
Top 5 States: CA(24%), FL(11%), NY(8%), MA(6%), MI(5%)	

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Amerique Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,225,627

Deutsche Bank @

Collateral Type	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
RETAIL 1ST TD LIBOR 2YR FPDVADJ	8,395	1,501,495,333.98	81.68	355	39.35	7.107	613	82.2816
RETAIL 1ST TD FIXED	2,129	336,730,293.29	18.32	338	38.68	7.103	648	80.9797
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
50,000.01 - 100,000.00	2,532	201,999,890.00	10.97	339	36.36	7.925	610	80.36
100,000.01 - 150,000.00	2,922	362,696,762.00	19.70	330	38.74	7.380	609	82.92
150,000.01 - 200,000.00	1,885	327,604,746.00	17.79	353	39.19	7.155	612	82.47
200,000.01 - 250,000.00	1,200	268,621,153.00	14.59	355	39.91	6.950	620	81.92
250,000.01 - 300,000.00	783	214,621,719.00	11.65	356	40.22	6.840	623	81.80
300,000.01 - 350,000.00	493	160,203,072.00	8.70	356	40.31	6.822	631	82.62
350,000.01 - 400,000.00	296	110,240,881.00	5.99	356	41.17	6.761	627	82.22
400,000.01 - 450,000.00	185	78,706,756.00	4.27	355	39.70	6.651	643	82.18
450,000.01 - 500,000.00	134	63,897,618.00	3.47	357	39.68	6.590	636	82.19
500,000.01 - 550,000.00	44	23,112,946.00	1.26	359	37.19	6.632	646	82.68
550,000.01 - 600,000.00	45	26,296,533.00	1.43	359	37.92	6.522	645	77.01
600,000.01 - 650,000.00	3	2,050,000.00	0.11	359	35.15	5.874	685	69.49
650,000.01 - 700,000.00	2	1,499,999.00	0.08	359	42.00	6.150	648	68.18
Total:	10,524	1,841,554,075.00	100.00	352	39.23	7.106	619	82.04
Minimum:	60,000.00							
Maximum:	750,000.00							
Average:	174,986.13							
Total:	1,841,554,075.00							

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Ameriquest Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,225,627

Deutsche Bank @

Range of Principal Balances as of the Cut-Off Date (\$)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
50,000.01 - 100,000.00	2,536	201,958,022.23	10.99	339	36.35	7.923	610	80.3584
100,000.01 - 150,000.00	2,924	362,499,694.32	19.72	350	38.76	7.382	609	82.9172
150,000.01 - 200,000.00	1,885	327,346,036.13	17.81	353	39.20	7.153	612	82.4929
200,000.01 - 250,000.00	1,198	267,981,440.45	14.58	355	39.90	6.950	620	81.8928
250,000.01 - 300,000.00	784	214,737,898.06	11.68	356	40.18	6.841	623	81.8559
300,000.01 - 350,000.00	490	159,104,479.99	8.66	356	40.31	6.819	632	82.5744
350,000.01 - 400,000.00	294	109,350,904.08	5.95	356	41.24	6.766	627	82.1923
400,000.01 - 450,000.00	187	79,452,497.47	4.32	357	39.64	6.640	643	82.1459
450,000.01 - 500,000.00	132	62,895,895.41	3.42	357	39.75	6.603	636	82.2300
500,000.01 - 550,000.00	44	23,086,394.78	1.26	359	37.19	6.632	646	82.6744
550,000.01 - 600,000.00	45	26,266,672.03	1.43	359	37.93	6.522	645	77.0076
600,000.01 - 700,000.00	3	2,047,144.48	0.11	359	35.15	5.874	685	69.4939
700,000.01 - 750,000.00	2	1,498,547.84	0.08	359	42.00	6.150	648	68.1820
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431
Minimum: 58,019.76								
Maximum: 749,287.36								
Average: 174,669.86								

Months Remaining	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
61 - 120	27	2,280,031.59	0.12	117	38.79	7.661	632	78.4623
121 - 180	286	31,064,743.17	1.69	177	37.33	7.301	632	79.6404
181 - 240	278	35,049,669.38	1.91	238	38.11	7.135	635	81.0483
241 - 300	35	4,416,303.64	0.24	297	36.96	7.074	673	81.9960
301 - 360	9,898	1,765,414,879.49	96.04	358	39.29	7.101	619	82.1099
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431
Minimum: 114								
Maximum: 360								
Weighted Average: 352.32								

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Ameriquest Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,225,627

Deutsche Bank @

Current Mortgage Rate (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income	Gross Coupon (%)	FCO	OLTV (%)
5.000 - 5.499	115	29,393,862.46	1.60	355	37.71	5.353	706	78.8697
5.500 - 5.999	1,311	305,922,447.48	16.64	353	38.84	5.819	668	81.1659
6.000 - 6.499	1,233	254,365,074.45	13.84	354	38.76	6.256	638	81.1126
6.500 - 6.999	2,579	484,692,734.78	26.37	352	39.29	6.763	622	82.3965
7.000 - 7.499	1,040	165,335,272.40	8.99	351	39.33	7.249	608	82.0948
7.500 - 7.999	1,783	272,437,048.64	14.82	352	39.22	7.757	592	82.8139
8.000 - 8.499	598	83,741,726.19	4.56	352	39.68	8.255	588	83.1704
8.500 - 8.999	957	127,221,394.83	6.92	351	40.22	8.748	575	82.7323
9.000 - 9.499	267	34,751,010.14	1.89	353	39.57	9.241	577	82.6823
9.500 - 9.999	357	47,160,923.86	2.57	351	39.95	9.728	568	81.9207
10.000 - 10.499	112	12,838,626.50	0.70	352	39.88	10.231	569	82.1138
10.500 - 10.999	104	11,779,071.28	0.64	345	39.15	10.736	569	83.1812
11.000 - 11.499	24	2,161,754.47	0.12	338	42.84	11.224	567	80.1636
11.500 - 11.999	27	2,999,152.78	0.16	345	37.85	11.800	559	80.9735
12.000 - 12.499	12	3,009,817.70	0.16	357	43.86	12.284	564	84.1565
12.500 - 12.999	3	289,862.00	0.02	359	33.68	12.827	535	72.3797
13.000 - 13.499	2	125,847.31	0.01	359	44.14	13.174	575	77.0399
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431
Minimum: 5.200								
Maximum: 13.250								
Weighted Average: 7.106								

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Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt Income (%)	Gross Coupon (%)	FCO	OLTV (%)
60.01 - 65.00	387	61,043,126.11	3.32	347	37.85	6.939	613	62.7645
65.01 - 70.00	681	118,625,351.35	6.45	350	36.97	6.846	616	67.9809
70.01 - 75.00	1,184	198,510,494.89	10.80	352	38.75	7.105	610	73.2859
75.01 - 80.00	2,164	363,245,723.68	19.76	350	39.23	7.066	616	78.7040
80.01 - 85.00	2,165	391,962,102.16	21.32	354	39.55	7.280	606	83.6338
85.01 - 90.00	3,736	668,060,870.63	36.34	353	39.69	7.096	629	89.1276
90.01 - 95.00	207	36,757,958.45	2.00	354	39.42	6.916	695	94.0158
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431
Minimum: 60.07								
Maximum: 95.00								
Weighted Average by Original Balance: 82.043								
Weighted Average by Current Balance: 82.043								

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Balance: 1,838,225,627

Deutsche Bank @

Qualifying FICO Score	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
500 - 519	7	933,720.25	0.05	317	41.22	8.187	509	84.7938
520 - 539	799	122,442,594.31	6.66	355	42.19	8.560	529	78.1023
540 - 559	1,110	1,172,678,791.83	9.39	354	39.49	7.912	552	80.3519
560 - 579	1,299	209,664,122.40	11.41	354	39.15	7.556	569	81.7748
580 - 599	1,256	212,069,099.89	11.54	354	39.31	7.473	589	81.8244
600 - 619	1,281	220,990,023.83	12.02	352	38.28	7.152	610	81.9100
620 - 639	1,389	244,821,752.58	13.32	352	39.06	6.858	629	83.6138
640 - 659	1,197	226,774,449.99	12.34	353	39.57	6.577	649	83.0116
660 - 679	839	160,282,224.00	8.72	349	38.93	6.494	669	82.9166
680 - 699	569	112,009,618.76	6.09	349	39.11	6.353	689	83.2439
700 - 719	346	69,098,558.43	3.76	351	39.03	6.309	709	83.2704
720 - 739	191	38,825,404.98	2.11	351	37.43	6.129	728	83.8594
740 - 759	142	28,212,523.91	1.53	350	38.36	6.095	748	79.8156
760 - 779	61	12,885,787.88	0.70	343	34.70	6.159	769	79.0923
780 - 799	33	5,392,811.40	0.29	352	37.39	6.255	788	75.5463
800 >=	5	1,144,142.83	0.06	346	34.55	7.677	807	83.3531
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431
Minimum: 502								
Maximum: 816								
Weighted Average: 619								
% LPB missing FICOs: 0.0								

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Amerquest Mortgage Company

Series 2004-R8

Mortgage Insured Loans

10,524 records
Balance: 1,838,225,627

Deutsche Bank @

Range of Debt-to-Income Ratios	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
<= 20.00	633	105,396,623.16	5.73	351	14.96	7.110	625	80.6579
20.01 - 25.00	626	94,621,159.85	5.15	349	23.16	7.072	622	81.0590
25.01 - 30.00	943	147,641,409.67	8.03	351	28.24	7.094	621	81.5813
30.01 - 35.00	1,330	219,800,358.82	11.96	352	33.00	7.031	622	81.7924
35.01 - 40.00	1,575	275,606,751.09	14.99	353	38.15	7.060	619	82.1390
40.01 - 45.00	2,043	367,636,599.79	20.00	352	43.08	7.067	622	82.2003
45.01 - 50.00	3,008	559,383,105.14	30.43	353	48.16	7.080	621	82.6832
50.01 - 55.00	356	68,139,619.75	3.71	351	53.16	8.030	569	80.8701
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431
Minimum: 2.00								
Maximum: 55.00								
Weighted Average: 39.23								

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Ameriquest Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,225,627

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State	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO (%)	OLTV (%)
California	1,703	447,273,769.70	24.33	356	39.84	6.583	628	80.4902
Florida	1,522	209,727,373.60	11.41	353	39.37	7.298	606	82.4455
New York	573	142,958,859.80	7.78	353	40.61	7.332	628	80.2880
Massachusetts	490	113,902,260.56	6.20	356	39.65	6.802	622	80.1180
Massachusetts	463	85,299,557.03	4.64	354	38.86	7.118	616	83.1791
Illinois	453	75,156,793.89	4.09	352	39.55	7.527	612	82.5933
Texas	648	70,270,712.82	3.82	356	39.14	7.782	606	79.0497
Minnesota	321	56,673,589.97	3.08	354	39.23	7.031	622	84.0829
Michigan	383	51,627,396.90	2.81	353	38.03	7.114	619	83.2597
Pennsylvania	366	47,664,259.46	2.59	343	37.96	7.165	615	83.8514
Pennsylvania	240	42,963,580.72	2.34	352	38.85	7.038	623	81.3954
Connecticut	219	42,384,251.37	2.31	355	39.67	7.051	620	84.2586
Georgia	279	40,417,918.33	2.20	351	37.75	8.143	611	84.8926
Wisconsin	260	38,060,436.79	2.07	352	39.69	7.703	622	83.7118
Colorado	193	35,756,073.02	1.95	356	40.11	7.055	627	83.9713
Nevada	131	29,542,890.87	1.61	355	36.20	6.799	627	82.2819
Indiana	233	26,731,767.96	1.45	348	35.36	7.223	623	85.7368
Tennessee	132	25,988,690.25	1.41	358	39.20	6.726	616	81.1260
Rhode Island	183	23,980,746.63	1.30	334	37.44	7.344	617	84.8808
Arizona	161	23,563,817.64	1.28	358	38.35	7.056	623	85.1299
Missouri	178	22,899,464.98	1.25	350	37.90	7.263	604	84.5670
Alabama	190	21,854,760.11	1.19	341	38.37	7.694	614	83.4477
New Hampshire	88	15,962,715.56	0.87	357	39.90	7.023	611	81.6743
Louisiana	132	14,955,983.00	0.81	332	38.86	7.737	599	83.0963
North Carolina	108	14,186,761.47	0.77	350	35.32	8.142	618	85.7239
Hawaii	53	14,138,746.46	0.77	352	41.39	6.647	645	81.9793
Kansas	120	14,107,756.16	0.77	341	38.85	7.377	619	85.7922
Ohio	99	11,905,345.49	0.65	348	39.72	7.714	625	85.7128
Maine	73	10,980,188.12	0.60	352	38.52	7.332	617	81.1066
Delaware	70	10,214,822.46	0.56	346	37.27	6.957	609	83.4990
Utah	51	7,777,948.15	0.42	358	37.09	7.035	616	85.3282
Mississippi	66	7,602,844.73	0.41	343	38.37	7.838	598	83.5797
Oregon	40	6,728,888.99	0.37	359	37.10	6.823	632	82.3719
Oklahoma	61	6,375,619.43	0.35	350	38.95	7.676	612	84.3274
South Carolina	41	4,700,971.99	0.26	350	37.60	8.768	599	85.5083
Arkansas	42	4,485,940.76	0.24	343	35.68	7.793	626	82.4759
Kentucky	30	3,717,469.26	0.20	347	39.28	7.346	605	81.6722
Iowa	36	3,648,258.40	0.20	342	38.51	7.727	639	85.2214
Nebraska	30	3,173,138.87	0.17	350	40.90	8.198	591	85.7350
Wyoming	19	2,238,281.06	0.12	354	41.32	7.556	612	85.9173
Vermont	13	2,200,441.89	0.12	353	42.56	7.330	612	82.0344

Continued...

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Ameriquest Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,225,627

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...continued									
State	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)	
Ileaho	7	1,357,338.12	0.07	357	36.88	6.941	645	83.402	
Montana	11	1,215,094.59	0.07	346	37.08	7.396	598	79.4148	
Alaska	7	1,087,472.45	0.06	312	34.80	7.507	621	77.5120	
South Dakota	3	460,048.36	0.03	358	40.84	6.417	647	87.4285	
North Dakota	3	284,579.10	0.02	268	44.01	6.387	646	87.1720	
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431	
Number of States Represented: 46									

Occupancy Status	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)	
Owner Occupied	10,074	1,773,328,352.55	96.47	352	39.46	7.090	619	82.1585	
Investment	357	50,476,618.95	2.75	352	31.32	7.484	644	77.9507	
Second Home	93	14,420,655.77	0.78	354	38.46	7.802	640	82.1811	
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431	

Income Documentation	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)	
Full Documentation	7,689	1,339,005,089.88	72.84	352	39.30	7.000	620	82.8705	
Stated Documentation	1,532	265,986,398.22	14.47	353	39.87	7.535	626	77.5470	
Limited Documentation	1,303	233,234,191.17	12.69	355	38.09	7.227	610	82.4206	
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431	

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Amerquest Mortgage Company

Series 2004-R8

Mortgage Insured Loans

10,524 records

Balance: 1,838,225.627

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Purpose	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
Refinance - Debt Consolidation Cash Out	9,794	1,721,433,922.38	93.65	352	39.18	7.111	619	81.9624
Refinance - Debt Consolidation No Cash Out	704	111,668,820.35	6.07	351	39.90	7.033	628	83.2142
Purchase	26	5,122,884.54	0.28	359	38.42	6.985	637	83.6379
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431

Risk Category	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
B	1,214	182,869,361.03	9.95	355	41.84	8.541	537	77.9196
1A	846	142,009,803.06	7.73	356	39.15	7.947	574	80.7307
2A	3,044	499,675,701.12	27.18	353	39.07	7.384	584	82.1183
3A	1,063	185,879,589.35	10.11	352	38.19	7.050	614	81.7935
4A	1,178	208,302,403.61	11.33	352	39.20	6.773	631	83.8912
5A	1,068	204,929,936.75	11.15	353	39.59	6.510	649	83.1754
6A	788	152,052,196.72	8.27	349	38.83	6.454	668	83.0573
7A	734	145,727,216.06	7.93	349	39.16	6.317	693	83.0144
8A	589	116,779,419.57	6.35	350	37.56	6.211	737	82.3552
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431

Property Type	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
Single Family Detached	9,187	1,569,440,481.42	85.38	352	39.15	7.102	618	82.2385
2-4 Family	518	118,910,908.94	6.47	355	39.98	7.236	635	78.9842
Condo	391	71,201,587.71	3.87	354	38.48	6.835	629	82.5760
PUD	331	64,039,904.94	3.48	354	40.52	7.175	613	82.0476
Attached PUD	43	7,366,589.31	0.40	356	41.09	7.390	621	84.6215
Single Family Attached	54	7,256,154.95	0.39	347	38.09	7.525	615	82.0294
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431

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Ameriquest Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,225,627

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Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to- Income (%)	Gross Coupon (%)	FCO	OLTV (%)
0	3,325	558,876,395.08	30.40	352	39.33	7.555	617	81.8760
12	264	57,521,203.87	3.13	350	39.98	6.886	638	80.0220
24	15	3,754,661.17	0.20	356	35.31	7.187	653	82.5911
30	22	4,477,234.49	0.24	358	37.10	7.563	621	86.2675
36	6,898	1,213,596,032.66	66.02	353	39.16	6.908	620	82.1986
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431

Non-zero Weighted Average Prepay Penalty Term: 35

Conforming vs. Nonconforming	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to- Income (%)	Gross Coupon (%)	FCO	OLTV (%)
Conforming	9,752	1,516,174,539.88	82.48	351	39.12	7.205	616	82.1198
Non-conforming	772	322,051,087.39	17.52	356	39.75	6.638	634	81.6820
Total:	10,524	1,838,225,627.27	100.00	352	39.23	7.106	619	82.0431

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Ameriquest Mortgage Company
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Maximum Mortgage Rate (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
11.000 - 11.499	114	29,097,222.04	1.94	355	37.70	5.354	706	78.8160
11.500 - 11.999	1,097	258,006,074.77	17.18	355	39.04	5.822	665	81.3777
12.000 - 12.499	984	203,127,176.76	13.53	356	38.94	6.257	628	81.5855
12.500 - 12.999	2,078	385,722,858.74	25.69	356	39.40	6.764	613	82.8504
13.000 - 13.499	805	131,583,397.58	8.76	355	39.36	7.247	599	82.0622
13.500 - 13.999	1,429	223,154,380.12	14.86	356	39.23	7.763	585	82.7931
14.000 - 14.499	471	69,392,691.97	4.62	357	39.78	8.257	582	83.3340
14.500 - 14.999	747	103,724,379.32	6.91	355	40.46	8.748	572	82.9527
15.000 - 15.499	217	30,100,564.66	2.00	357	39.80	9.237	576	83.1648
15.500 - 15.999	283	39,672,750.68	2.64	353	40.28	9.725	568	81.9308
16.000 - 16.499	88	10,755,153.93	0.72	357	39.20	10.224	570	82.5722
16.500 - 16.999	78	9,665,764.71	0.64	354	39.78	10.740	572	83.8691
17.000 - 17.499	18	1,709,691.71	0.11	351	43.17	11.218	569	80.6040
17.500 - 17.999	22	2,637,711.37	0.18	350	37.61	11.798	560	81.6248
18.000 - 18.499	9	2,729,806.31	0.18	358	44.03	12.280	564	84.1475
18.500 - 18.999	3	289,862.00	0.02	359	33.68	12.827	535	72.3797
19.000 - 19.499	2	125,847.31	0.01	359	44.14	13.174	575	77.0399
Total:	8,395	1,501,495,333.98	100.00	355	39.35	7.107	613	82.2816
Minimum: 11.200								
Maximum: 19.250								
Weighted Average: 13.107								

The above table is based on Adjustable Mortgage Loans only.

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Ameriquest Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,225,627

Deutsche Bank @

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
5.000 - 5.499	114	29,097,222.04	1.94	355	37.70	5.354	706	78.8160
5.500 - 5.999	1,097	258,006,074.77	17.18	355	39.04	5.822	663	81.3777
6.000 - 6.499	984	203,127,176.76	13.53	356	38.94	6.257	628	81.5855
6.500 - 6.999	2,028	385,722,858.74	25.69	356	39.40	6.764	613	82.8504
7.000 - 7.499	805	131,583,397.58	8.76	355	39.36	7.247	599	82.0622
7.500 - 7.999	1,429	223,154,380.12	14.86	356	39.23	7.763	585	82.7931
8.000 - 8.499	471	69,392,691.97	4.62	357	39.78	8.257	582	83.3340
8.500 - 8.999	747	103,724,379.32	6.91	355	40.46	8.748	572	82.9527
9.000 - 9.499	217	30,100,564.66	2.00	357	39.80	9.237	576	83.1648
9.500 - 9.999	283	39,672,750.68	2.64	353	40.28	9.725	568	81.9308
10.000 - 10.499	88	10,755,153.93	0.72	357	39.30	10.224	570	82.5722
10.500 - 10.999	78	9,665,764.71	0.64	354	39.78	10.740	572	83.8691
11.000 - 11.499	18	1,709,691.71	0.11	351	43.17	11.218	569	80.6040
11.500 - 11.999	22	2,637,711.37	0.18	350	37.61	11.798	560	81.6248
12.000 - 12.499	9	2,729,806.31	0.18	358	44.03	12.280	564	84.1475
12.500 - 12.999	3	289,862.00	0.02	359	33.68	12.827	535	72.3797
13.000 - 13.499	2	125,847.31	0.01	359	44.14	13.174	575	77.0399
Total:	8,395	1,501,495,333.98	100.00	355	39.35	7.107	613	82.2816
Minimum: 5.200								
Maximum: 13.250								
Weighted Average: 7.107								

The above table is based on Adjustable Mortgage Loans only

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Ameriquest Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,225,627

Deutsche Bank @

Gross Maturity (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt Income (%)	Gross Coupon (%)	FCO	OLTV (%)
3.000 - 3.249	1	559,387,05	0.04	359	35.00	5.500	742	79.4330
3.250 - 3.499	3	407,679,98	0.03	359	32.57	7.333	593	83.2090
3.500 - 3.749	2	859,766,30	0.06	359	34.68	5.548	703	66.6821
3.750 - 3.999	4	931,681,70	0.06	358	34.09	7.594	749	83.5752
4.000 - 4.249	7	1,044,077,17	0.07	359	39.46	6.711	614	83.8159
4.250 - 4.499	9	1,311,146,96	0.09	348	38.46	6.749	640	85.9807
4.500 - 4.749	30	5,689,063,98	0.38	359	39.07	5.741	729	83.1217
4.750 - 4.999	342	72,278,686,01	4.81	356	38.70	6.164	727	83.9609
5.000 - 5.249	520	106,803,704,60	7.11	354	39.55	6.262	687	83.6582
5.250 - 5.499	566	113,882,306,75	7.58	355	38.93	6.375	664	83.8978
5.500 - 5.749	786	156,599,724,07	10.43	356	39.47	6.446	646	83.7302
5.750 - 5.999	1,153	206,196,122,32	13.73	356	38.95	6.763	620	83.4753
6.000 - 6.249	3,264	563,233,784,04	37.51	355	39.00	7.300	590	82.2598
6.250 - 6.499	725	119,696,518,35	7.97	357	39.05	7.956	569	80.0818
6.500 - 6.749	983	152,001,684,70	10.12	356	41.89	8.526	537	78.0194
Total:	8,395	1,501,495,333,98	100.00	355	39.35	7.107	613	82.2816
Minimum: 3.000								
Maximum: 6.500								
Weighted Average: 5.803								

The above table is based on Adjustable Mortgage Loans only

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Ameriquest Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,253,627

Deutsche Bank @

Next Adjustment Date	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt Income (%)	Gross Coupon (%)	FCO	OLTV (%)
2005-12	3	331,208.64	0.02	352	37.32	8.127	599	85.6617
2006-01	193	30,121,975.41	2.01	347	39.14	8.210	594	81.1678
2006-02	392	67,913,994.69	4.52	352	41.25	7.568	594	81.9377
2006-03	233	38,750,599.47	2.58	353	39.41	7.105	592	81.5584
2006-04	4	515,306.75	0.03	356	43.91	8.094	532	78.4534
2006-05	18	2,889,821.78	0.19	357	43.74	7.637	637	88.2618
2006-06	166	29,417,366.70	1.96	355	38.22	7.150	610	82.9312
2006-07	7,381	1,330,866,107.54	88.64	356	39.27	7.056	615	82.3221
2006-08	5	688,953.00	0.05	334	34.04	6.936	600	75.6317
Total:	8,395	1,501,495,333.98	100.00	355	39.35	7.107	613	82.2816
Minimum: 2005-12-01								
Maximum: 2006-08-01								
Weighted Average: 2006-06-17								

The above table is based on Adjustable Mortgage Loans only								

Initial Periodic Cap (%)	Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt Income (%)	Gross Coupon (%)	FCO	OLTV (%)
2.000	8,395	1,501,495,333.98	100.00	355	39.35	7.107	613	82.2816
Total:	8,395	1,501,495,333.98	100.00	355	39.35	7.107	613	82.2816
Minimum: 2.000								
Maximum: 2.000								
Weighted Average: 2.000								

The above table is based on Adjustable Mortgage Loans only								

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Ameriquest Mortgage Company
Series 2004-R8
Mortgage Insured Loans

10,524 records
 Balance: 1,838,225,627

Deutsche Bank @

Number of Mortgage Loans	Principal Balance as of the Cut-Off Date	% of Principal Balance as of the Cut-Off Date	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FCO	OLTV (%)
1,000	8,395 1,501,495,333.98	100.00	355	39.35	7.107	613	82.2816
Total	8,395 1,501,495,333.98	100.00	355	39.35	7.107	613	82.2816
Minimum: 1,000							
Maximum: 1,000							
Weighted Average: 1,000							

The above table is based on Adjustable Mortgage Loans only							

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Deutsche Bank @
 Ameritrust Mortgage Company
 Series 2004-R8
 FICO < 550; Silent Seconds
 11 records
 Balance: 1,543,216

Selection Criteria: FICO < 550; Silent Seconds
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- 1. Simultaneous Second
- 2. Purpose
- 3. Documentation Level
- 4. Original Loan-to-Value Ratio (%)
- 5. Current Loan-to-Value Ratio (%)
- 6. State

1. Simultaneous Second

	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Simultaneous Second	11	1,543,216.04	100	526.6	75.06
1st Lien with Silent Second	11	1,543,216.04	100	526.6	75.06
Total:	11	1,543,216.04	100	526.6	75.06

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2. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Refinance - Debt Consolidation Cash Out	10	1,432,690.41	92.84	527.9	75.07
Refinance - Debt Consolidation No Cash Out	1	110,525.63	7.16	510	74.98
Total:	11	1,543,216.04	100	526.6	75.06

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3. Documentation Level

Documentation Level	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Full Documentation	7	848,788.10	55	523.3	76.1
Limited Documentation	3	384,599.05	24.92	528.7	83.81
Stated Documentation	1	309,828.89	20.08	533	61.39
Total:	11	1,543,216.04	100	526.6	75.06

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4. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
55.01 - 60.00	1	91,752.41	5.95	531	60
60.01 - 65.00	1	309,828.89	20.08	533	61.39
70.01 - 75.00	3	394,772.05	25.58	506.9	74.99
75.01 - 80.00	1	111,433.82	7.22	545	75.85
80.01 - 85.00	5	635,428.87	41.18	531.9	83.82
Total:	11	1,543,216.04	100	526.6	75.06

Minimum: 60.00

Maximum: 85.00

Weighted Average by Original Balance: 75.071

Weighted Average by Current Balance: 75.065

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5. Current Loan-to-Value Ratio (%)

Current Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
55.01 - 60.00	1	91,752.41	5.95	531	60
60.01 - 65.00	1	309,828.89	20.08	533	61.39
70.01 - 75.00	3	394,772.05	25.58	506.9	74.99
75.01 - 80.00	1	111,433.82	7.22	545	75.85
80.01 - 85.00	5	635,428.87	41.18	531.9	83.82
Total:	11	1,543,216.04	100	526.6	75.06

Minimum: 59.97

Maximum: 84.95

Weighted Average: 74.94

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6. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Florida	4	586,804.88	38.02	521.7	77
Alabama	3	319,162.55	20.68	528.3	81.46
Massachusetts	1	309,828.89	20.08	533	61.39
Vermont	1	111,433.82	7.22	545	75.85
Minnesota	1	110,525.63	7.16	510	74.98
Wisconsin	1	105,460.27	6.83	528	84.4
Total:	11	1,543,216.04	100	526.6	75.06

Number of States Represented: 6

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Deutsche Bank @
Ameriquest Mortgage Company
Series 2004-R8
Silent Seconds
89 records
Balance: 15,208,827

Selection Criteria: Silent Seconds
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1. Summary Statistics

As-of / Cut-off Date: 2004-08-01
Number of Mortgage Loans: 89
Aggregate Current Principal Balance: 15,208,827.13
Minimum Balance: 59,581.50
Maximum Balance: 599,502.30
Average Current Principal Balance: 170,885.70
Aggregate Original Principal Balance: 15,243,214.00
Minimum Balance: 60,000.00
Maximum Balance: 599,999.00
Average Original Principal Balance: 171,272.07
1st Lien: 100.00
Weighted Average Gross Coupon: 7.118
Minimum Coupon: 5.450
Maximum Coupon: 10.990
Weighted Average Original Term: 354
Minimum Term: 180
Maximum Term: 360
Weighted Average Remaining Term: 352
Minimum Term: 173
Maximum Term: 359
Weighted Average Margin: 6.006
Minimum Margin: 4.750
Maximum Margin: 6.750
Weighted Average Maximum Rate: 13.203
Minimum Max Rate: 11.450
Maximum Max Rate: 16.990
Weighted Average Minimum Rate: 7.203
Minimum Min Rate: 5.450
Maximum Min Rate: 10.990
Weighted Average Original LTV: 77.90
Minimum Original LTV: 21.22
Maximum Original LTV: 92.00
Weighted Average FICO Score: 620
Minimum FICO: 503
Maximum FICO: 785
Top 5 States: IL(14%),FL(12%),AL(8%),PA(7%),MN(7%)

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2. Collateral Type

Collateral	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Type					
A2/28	64	10,461,670.74	68.79	598.7	76.84
Fixed - 30 Year	21	4,203,205.68	27.64	666.5	80.89
A2/13	2	367,885.90	2.42	665.1	76.58
Fixed - 20 Year	2	176,064.81	1.16	666.1	72.05
Total:	89	15,208,827.13	100	619.8	77.9

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3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to- Income (%)	Gross Coupon (%)	FICO	OLT V (%)
50,000.01 - 100,000.00	17	1,418,167.00	9.3	341.12	39.21	7.873	597	72.53
100,000.01 - 150,000.00	36	4,502,042.00	29.53	355.18	39.15	7.234	625	81.59
150,000.01 - 200,000.00	15	2,665,553.00	17.49	357.52	41.62	7.326	604	80.5
200,000.01 - 250,000.00	6	1,367,804.00	8.97	358.18	44.1	6.86	609	74.24
250,000.01 - 300,000.00	4	1,134,949.00	7.45	311.68	37.84	7.228	620	66.59
300,000.01 - 350,000.00	6	1,904,700.00	12.5	357.63	44.31	6.825	621	79.31
350,000.01 - 400,000.00	2	754,000.00	4.95	355	29.96	6.251	689	79.44
400,000.01 - 450,000.00	1	420,000.00	2.76	358	33	6.1	638	84
450,000.01 - 500,000.00	1	476,000.00	3.12	359	23	6.75	559	69.49
550,000.01 - 600,000.00	1	599,999.00	3.94	359	44	6.95	676	76.92
Total:	89	15,243,214.00	100	351.97	39.64	7.118	620	77.9

Minimum: 60,000.00
Maximum: 599,999.00
Average: 171,272.07
Total: 15,243,214.00

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4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
50,000.01 - 100,000.00	17	1,415,136.35	9.3	597	72.53
100,000.01 - 150,000.00	36	4,493,851.58	29.55	625.1	81.59
150,000.01 - 200,000.00	15	2,660,510.47	17.49	604.1	80.5
200,000.01 - 250,000.00	6	1,365,684.26	8.98	608.6	74.24
250,000.01 - 300,000.00	4	1,128,651.36	7.42	619.9	66.59
300,000.01 - 350,000.00	6	1,900,285.12	12.49	620.6	79.31
350,000.01 - 400,000.00	2	750,437.97	4.93	689.4	79.44
400,000.01 - 450,000.00	1	419,177.55	2.76	638	84
450,000.01 - 500,000.00	1	475,590.17	3.13	559	69.49
550,000.01 - 600,000.00	1	599,502.30	3.94	676	76.92
Total:	89	15,208,827.13	100	619.8	77.9

Minimum: 59,581.50

Maximum: 599,502.30

Average: 170,885.70

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5. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
121 - 180	2	367,885.90	2.42	665.1	76.58
181 - 240	2	176,064.81	1.16	666.1	72.05
301 - 360	85	14,664,876.42	96.42	618.2	78
Total:	89	15,208,827.13	100	619.8	77.9

Minimum: 173

Maximum: 359

Weighted Average: 351.97

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6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	2	388,694.05	2.56	685.1	70.07
5.500 - 5.999	15	3,081,760.39	20.26	678.1	75.58
6.000 - 6.499	10	1,734,375.58	11.4	645.8	78.36
6.500 - 6.999	18	3,706,223.06	24.37	614.2	80.18
7.000 - 7.499	8	1,282,724.22	8.43	604.9	74.46
7.500 - 7.999	15	2,225,608.24	14.63	580.4	79.8
8.000 - 8.499	5	547,396.62	3.6	592.9	79.92
8.500 - 8.999	9	1,458,312.97	9.59	579.2	76.72
9.000 - 9.499	2	302,643.02	1.99	549.8	73.67
9.500 - 9.999	2	190,934.32	1.26	573.7	87.8
10.000 - 10.499	1	81,531.27	0.54	592	80
10.500 - 10.999	2	208,623.39	1.37	543.3	82.22
Total:	89	15,208,827.13	100	619.8	77.9

Minimum: 5.450

Maximum: 10.990

Weighted Average: 7.118

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7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 25.00	1	121,877.38	0.8	719	21.22
25.01 - 30.00	1	268,727.04	1.77	631	26.9
40.01 - 45.00	2	163,173.32	1.07	628.9	43.9
55.01 - 60.00	2	335,205.61	2.2	576.8	59.07
60.01 - 65.00	5	1,120,392.79	7.37	579.5	62.34
65.01 - 70.00	3	729,375.11	4.8	577.5	68.25
70.01 - 75.00	13	2,070,429.67	13.61	630.1	73.09
75.01 - 80.00	22	3,549,760.52	23.34	634.4	78.38
80.01 - 85.00	15	2,456,031.56	16.15	613.6	83.81
85.01 - 90.00	24	4,255,996.85	27.98	622.1	89.34
90.01 - 95.00	1	137,857.28	0.91	670	92
Total:	89	15,208,827.13	100	619.8	77.9

Minimum: 21.22

Maximum: 92.00

Weighted Average by Original Balance: 77.900

Weighted Average by Current Balance: 77.896

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8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
500 - 519	3	394,772.05	2.6	506.9	74.99
520 - 539	6	891,640.62	5.86	530.4	73.64
540 - 559	10	1,869,355.01	12.29	553.6	79.98
560 - 579	9	1,355,684.34	8.91	569.1	73.42
580 - 599	11	1,583,799.82	10.41	590	74.81
600 - 619	7	1,107,423.70	7.28	608.9	82.04
620 - 639	13	2,707,665.19	17.8	630.9	79.36
640 - 659	5	742,383.79	4.88	648.5	86.63
660 - 679	12	2,056,013.44	13.52	668	76.04
680 - 699	6	1,299,619.52	8.55	687.3	85.76
700 - 719	4	580,107.88	3.81	710	67.3
740 - 759	2	485,494.88	3.19	751.5	73.02
780 - 799	1	134,866.89	0.89	785	70.89
Total:	89	15,208,827.13	100	619.8	77.9

Minimum: 503

Maximum: 785

Weighted Average: 620

% UPB missing FICOs: 0.0

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9. Range of Debt-to- Income Ratios

Range of Debt-to- Income Ratios	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
<= 20.00	4	718,070.95	4.72	622.2	85.99
20.01 - 25.00	3	670,510.36	4.41	566.7	73.28
25.01 - 30.00	9	1,513,878.25	9.95	618.1	67.53
30.01 - 35.00	9	1,413,803.21	9.3	621.7	79.27
35.01 - 40.00	16	2,434,169.43	16	635	77.24
40.01 - 45.00	22	4,072,771.38	26.78	626	80.75
45.01 - 50.00	22	3,689,975.63	24.26	625.7	79.26
50.01 - 55.00	4	695,647.92	4.57	548.5	72.15
Total:	89	15,208,827.13	100	619.8	77.9

Minimum: 11.00

Maximum: 55.00

Weighted Average: 39.64

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10. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT (%)
Illinois	9	2,151,619.06	14.15	608.4	73.83
Florida	8	1,759,092.77	11.57	613.2	78.65
Alabama	9	1,171,277.68	7.7	608.8	81.86
Pennsylvania	7	1,072,825.10	7.05	605.5	81.09
Minnesota	7	1,053,826.97	6.93	587.7	81.27
Connecticut	7	1,038,842.48	6.83	628.5	78.96
California	5	1,021,306.49	6.72	614.9	70.18
Massachusetts	4	936,399.70	6.16	576.9	66.28
Wisconsin	6	777,991.80	5.12	597.7	82.91
Colorado	3	609,673.87	4.01	721.3	71.29
Michigan	4	481,476.82	3.17	612.8	74.92
Georgia	2	422,062.83	2.78	659	78.31
North Carolina	3	409,068.42	2.69	616.5	84.18
New York	1	329,670.85	2.17	680	82.92
Washington	1	313,605.48	2.06	682	90
Louisiana	1	212,888.52	1.4	705	77.5
Delaware	1	197,808.47	1.3	635	90
Indiana	2	194,131.00	1.28	618.2	81.63
Oregon	2	186,707.23	1.23	647.9	73.48
Maryland	1	148,851.38	0.98	636	78.42
Ohio	1	143,614.35	0.94	647	90
Texas	1	139,363.76	0.92	661	79.26
Vermont	1	111,433.82	0.73	545	75.85
Iowa	1	111,076.49	0.73	743	80
Arizona	1	107,159.68	0.7	589	90
South Carolina	1	107,052.11	0.7	608	90
Total:	89	15,208,827.13	100	619.8	77.9

Number of States Represented: 26

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11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Owner Occupied	86	14,749,522.74	96.98	618.3	77.8
Investment	2	352,252.28	2.32	687.6	78.2
Second Home	1	107,052.11	0.7	608	90
Total:	89	15,208,827.13	100	619.8	77.9

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12. Income Documentation

	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Income Documentation					
Full Documentation	63	10,596,030.05	69.67	630.2	78.6
Stated Documentation	16	2,532,149.69	16.65	600.8	71.1
Limited Documentation	10	2,080,647.39	13.68	590.6	82.56
Total:	89	15,208,827.13	100	619.8	77.9

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13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Refinance - Debt Consolidation Cash Out	71	13,004,442.94	85.51	617.7	77.77
Refinance - Debt Consolidation No Cash Out	16	1,962,425.46	12.9	633	77.25
Purchase	2	241,958.73	1.59	628.1	90
Total:	89	15,208,827.13	100	619.8	77.9

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14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
B	11	1,649,933.26	10.85	546.8	74.05
C	7	937,026.36	6.16	542.7	71.63
D	1	91,752.41	0.6	531	60
1A	9	1,653,785.96	10.87	568	76.23
2A	15	2,490,287.37	16.37	601.1	79.62
3A	8	1,236,107.26	8.13	613.1	81.83
4A	11	2,250,090.86	14.79	631.5	78.09
5A	5	887,419.54	5.83	641.1	88.58
6A	10	1,629,493.47	10.71	669	76.34
7A	7	1,512,508.04	9.94	689.8	84.6
8A	5	870,422.60	5.72	747.2	66.33
Total:	89	15,208,827.13	100	619.8	77.9

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15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Single Family Detached	81	13,536,322.26	89	621.2	78.01
2-4 Family	4	1,056,314.78	6.95	598.8	71
Condo	2	361,644.28	2.38	641	88.37
Attached PUD	1	185,275.35	1.22	583	90
Manu. Housing / Mobile	1	69,270.46	0.46	671	73.16
Total:	89	15,208,827.13	100	619.8	77.9

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16. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
0	25	5,141,080.90	33.8	629.5	78.17
36	64	10,067,746.23	66.2	614.9	77.75
Total:	89	15,208,827.13	100	619.8	77.9

Non-zero Weighted Average Prepay Penalty Term: 36

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17. Conforming vs. Nonconforming

Conforming vs. Nonconforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT TV (%)
Conforming	84	12,964,119.14	85.24	614.9	77.96
Non-conforming	5	2,244,707.99	14.76	648.6	77.51
Total:	89	15,208,827.13	100	619.8	77.9

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18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT TV (%)
11.000 - 11.499	2	388,694.05	3.59	685.1	70.07
11.500 - 11.999	10	1,829,104.78	16.89	652.7	74.94
12.000 - 12.499	7	1,362,768.34	12.58	623.2	78.81
12.500 - 12.999	11	2,025,234.12	18.7	583.7	77.85
13.000 - 13.499	8	1,282,724.22	11.84	604.9	74.46
13.500 - 13.999	13	1,884,787.19	17.4	570.3	79.58
14.000 - 14.499	3	317,835.45	2.93	540	78.97
14.500 - 14.999	6	1,036,207.76	9.57	583.9	73.2
15.000 - 15.499	2	302,643.02	2.79	549.8	73.67
15.500 - 15.999	2	190,934.32	1.76	573.7	87.8
16.500 - 16.999	2	208,623.39	1.93	543.3	82.22
Total:	66	10,829,556.64	100	601	76.83

Minimum: 11.450

Maximum: 16.990

Weighted Average: 13.203

The above table is based on Adjustable Mortgage Loans only

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19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT (%)
5.000 - 5.499	2	388,694.05	3.59	685.1	70.07
5.500 - 5.999	10	1,829,104.78	16.89	652.7	74.94
6.000 - 6.499	7	1,362,768.34	12.58	623.2	78.81
6.500 - 6.999	11	2,025,234.12	18.7	583.7	77.85
7.000 - 7.499	8	1,282,724.22	11.84	604.9	74.46
7.500 - 7.999	13	1,884,787.19	17.4	570.3	79.58
8.000 - 8.499	3	317,835.45	2.93	540	78.97
8.500 - 8.999	6	1,036,207.76	9.57	583.9	73.2
9.000 - 9.499	2	302,643.02	2.79	549.8	73.67
9.500 - 9.999	2	190,934.32	1.76	573.7	87.8
10.500 - 10.999	2	208,623.39	1.93	543.3	82.22
Total:	66	10,829,556.64	100	601	76.83

Minimum: 5.450

Maximum: 10.990

Weighted Average: 7.203

The above table is based on Adjustable Mortgage Loans only

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20. Gross Margins (%)

Gross Margins (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT TV (%)
4,750 - 4,999	1	128,183.45	1.18	718	79.13
5,000 - 5,249	2	542,559.37	5.01	689.8	80.79
5,250 - 5,499	5	551,372.20	5.09	665.7	71.95
5,500 - 5,749	3	588,446.39	5.43	637	89.92
5,750 - 5,999	12	2,234,960.94	20.64	631.1	73.75
6,000 - 6,249	17	2,776,538.35	25.64	600.7	81.74
6,250 - 6,499	9	1,592,319.03	14.7	566.7	76.22
6,500 - 6,749	10	1,482,623.01	13.69	551.6	71.89
6,750 - 6,999	7	932,553.90	8.61	537.9	70.51
Total:	66	10,829,556.64	100	601	76.83

Minimum: 4,750

Maximum: 6,750

Weighted Average: 6.006

The above table is based on Adjustable Mortgage Loans only

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21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2006-01	4	496,302.99	4.58	634.4	75.1
2006-02	5	631,374.04	5.83	579.6	78.79
2006-03	3	347,962.55	3.21	545.9	73.07
2006-05	1	128,183.45	1.18	718	79.13
2006-06	2	527,016.73	4.87	624.1	85.23
2006-07	51	8,698,716.88	80.32	599.7	76.4
Total:	66	10,829,556.64	100	601	76.83

Minimum: 2006-01-01

Maximum: 2006-07-01

Weighted Average: 2006-06-08

The above table is based on Adjustable Mortgage Loans only

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22. Initial Periodic Cap (%)

	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2	66	10,829,556.64	100	601	76.83
Total:	66	10,829,556.64	100	601	76.83

Minimum: 2.000
Maximum: 2.000
Weighted Average: 2.000

The above table is based on Adjustable Mortgage Loans only

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23. Periodic Cap (%)

	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
1	66	10,829,556.64	100	601	76.83
Total:	66	10,829,556.64	100	601	76.83

Minimum: 1.000
Maximum: 1.000
Weighted Average: 1.000

The above table is based on Adjustable Mortgage Loans only

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24. Top Zip Code

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
33407	1	599,502.30	3.94	676	76.92
Other	88	14,609,324.83	96.06	617.5	77.94
Total:	89	15,208,827.13	100	619.8	77.9

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25. Source

Source	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
	89	15,208,827.13	100	619.8	77.9
Total:	89	15,208,827.13	100	619.8	77.9

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26. Original Terms (mos.)

Original Terms (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT TV (%)
121 - 180	2	367,885.90	2.42	665.1	76.58
181 - 240	2	176,064.81	1.16	666.1	72.05
301 - 360	85	14,664,876.42	96.42	618.2	78
Total:	89	15,208,827.13	100	619.8	77.9

Minimum: 180

Maximum: 360

Weighted Average: 354.26

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Deutsche Bank @
amerquest Mortgage Company
Series 2004-R8
All records
15,477 records
Balance: 2,500,000.798

Selection Criteria: All records
Table of Contents
1. FICO Score
2. Current Loan-to-Value Ratio (%)
3. Current LTV Ratio (%)
4. Delinquency Rate (%)
5. Mortgage Rate (%)
6. Mortgage Rate (%)

FICO Score	% Full Doc	% Limited Doc	% Stated Doc	Weighted Average Coupon	Average Current Principal	Average Current Balance	Weighted Average Coupon	Current LTV	Original LTV
600 - 549	72.64	14.62	12.73	6.612	136,121.15	136,121.15	6.612	72.35	72.43
550 - 599	70.67	14.06	15.32	7.745	151,705.55	151,705.55	7.745	76.64	78.95
600 - 649	73.03	12.06	14.93	7.006	166,848.96	166,848.96	7.006	80.14	80.26
650 - 699	73.96	11.88	17.56	6.51	191,448.49	191,448.49	6.51	80.67	80.84
700 - 749	72.96	8.05	18.38	6.255	187,778.01	187,778.01	6.255	79.84	80.01
750 - 799	73.86	5.27	20.85	6.227	169,231.24	169,231.24	6.227	72.86	73.05
800 >=	73.59	21.57	4.84	7.111	177,222.97	177,222.97	7.111	65.51	65.89
LOAN	71.84	12.18	19.4	7.384	161,530.06	161,530.06	7.384	78.27	78.4

Maximum: 818
Weighted Average: 607.8
% UPB missing FICO: 0.0

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2. Current Loan-to-Value Ratio (%)

Current Loan-to-Value Ratio (%)	ICO Score < 40	Score 41-50	Score 51-60	Score 61-70	Score 71-80	Score > 7	FICO Score	Average Current Principal	Weighted Average Coupon	Weighted Average Margin	% Limited Doc	% Stated Doc	Number of Loans
10.01 - 20.00	0	0	21.56	25.99	27.35	23.22	1.88	603.87	6.342	5.035	17.22	45.68	33
20.01 - 30.00	0	0	16.92	14.88	26.11	20.54	13.92	7.63	7.155	6.023	10.05	27.59	108
30.01 - 40.00	0	1.02	27.37	22.55	25.77	10.32	8.98	4.09	6.06	6.109	6.1	23.37	184
40.01 - 50.00	0	1.24	25.69	27.15	28.9	13.95	4.39	3.25	6.00	6.124	6.58	25.57	397
50.01 - 60.00	0	1.02	24.71	32.29	32.29	10.30	4.17	3.64	5.96	6.122	10.53	21.33	848
60.01 - 70.00	0	0.35	24.71	32.29	32.29	14.88	5.06	1.47	5.96	6.109	10.88	28.32	1,650
70.01 - 80.00	0	0.35	24.71	32.29	32.29	14.88	4.72	0.84	5.96	6.109	12.65	21.89	6,008
80.01 - 90.00	0	0.35	24.71	32.29	32.29	14.88	4.72	0.84	5.96	6.109	14.55	0.36	6,523
90.01 - 100.00	0	0.35	24.71	32.29	32.29	14.88	4.72	0.84	5.96	6.109	14.55	0.36	6,523
Total:	0	0.34	17.58	30.84	27.43	16.75	5.54	1.59	7.384	5.881	12.18	15.4	15,477
Maximum: 10.84													
Maximum: 84.98													
Weighted Average: 78.27													

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3. Current Principal Balance (\$)

Current Principal Balance (\$)	ICO Score <40	ICO Score 40-50	ICO Score 50-60	ICO Score 60-70	ICO Score 70-80	ICO Score >80	FICO Score	Current LTV	Original LTV	Weighted Average Coupon	Weighted Average Margin	% Limited Doc	% Stated Doc	Number of Loans		
50,000.01 - 100,000.00	0	0.31	26.9	34.98	23.38	10.84	3.84	1.25	591.46	74.73	74.86	8,348	6,138	11.69	18.6	4,816
100,000.01 - 150,000.00	0	0.32	21.91	33.48	20.46	12.46	3.7	1.25	598.84	78.31	78.44	7,598	6,077	12.29	13.93	4,187
150,000.01 - 200,000.00	0	0.23	19.92	33.05	27.55	14.5	4.1	1.24	601.47	78.03	78.31	7,428	6,023	13.11	15.55	2,583
200,000.01 - 250,000.00	0	0.37	15.72	31.33	28.03	17.7	5.35	1.5	609.23	78.73	78.85	7,143	5,949	12.77	18.08	1,523
250,000.01 - 300,000.00	0	0.11	14.29	28.55	30.66	17.41	7.35	1.62	614.02	79.02	79.15	7,006	5,906	13.12	16.72	976
300,000.01 - 350,000.00	0	0	12.38	26.38	28.07	23.17	7.84	2.07	622.81	80.54	80.58	6,704	5,831	12.78	17.22	975
350,000.01 - 400,000.00	0	0	10.82	22.68	35.7	23.95	4.76	1.8	622.81	80.23	80.35	6,716	5,757	12.78	17.22	975
400,000.01 - 450,000.00	0	0	4.75	25.73	26.17	28.6	13.32	1.42	638.01	79.92	80.05	6,716	5,757	12.78	17.22	975
450,000.01 - 500,000.00	0	0.12	8.09	25.41	26.13	27.38	11.32	2.78	634.19	80.54	80.67	6,645	5,615	13.12	17.83	210
500,000.01 - 550,000.00	0	0	11.2	8.16	38.9	24.27	12.84	5.51	643.09	79.63	79.73	6,862	5,815	13.12	17.83	210
550,000.01 - 600,000.00	0	0	5.84	17.72	22.34	38.5	12.84	4.76	646.13	83.4	83.6	6,412	5.35	10.72	12.65	46
600,000.01 - 650,000.00	0	0	0	0	100	0	0	0	656.33	69.4	69.49	5,874	5.125	0	0	3
650,000.01 - 700,000.00	0	0	0	0	68.33	33.67	0	0	648	68.12	68.16	6,135	6.5	0	0	2
700,000.01 - 750,000.00	0	0	0	0	50	0	0	0	742	60.86	60.92	0	0	0	0	1
750,000.01 - 1,000,000.00	0	0.24	17.59	30.88	27.33	18.75	5.85	1.56	607.8	78.27	78.4	7,386	5,981	12.78	15.4	15,417

Minimum: \$7,996.68
Maximum: \$9,999.24
Average: 10,530.00

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4. Prepayment Penalty Term (mos)

Prepayment Penalty Term (mos)	ICO Score <40	ICO Score 40-50	ICO Score 50-60	ICO Score 60-70	ICO Score 70-80	ICO Score >80	FICO Score	Current LTV	Original LTV	Weighted Average Coupon	Weighted Average Margin	Average Current Principal Balance	% Limited Doc	% Stated Doc	Number of Loans
0	0	0.26	18.89	32.25	21.47	14.61	5.04	1.25	78.12	78.24	7.883	5.955	12.82	15.01	4,971
12	0	0	8.4	24.03	28.02	21.02	13.16	1.25	78.12	78.24	7.883	5.955	12.82	15.01	28
24	0	0	7.21	23.08	28.31	18.06	5.83	1.25	78.12	78.24	7.883	5.955	12.82	15.01	28
36	0	0	9.77	32.78	27.48	17.45	5.55	1.55	78.12	78.24	7.883	5.955	12.82	15.01	28
TOTAL:	0	0.24	17.59	30.88	27.53	16.75	5.55	1.56	78.27	78.4	7.388	5.981	12.78	15.4	15,477
Concentration Weighted Average Prepay Penalty Term: 35															

Non-zero Weighted Average Prepay Penalty Term: 35

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5. Mortgage Rate (%)

Mortgage Rate (%)	ICO Score <40	ICO Score 40-50	ICO Score 50-60	ICO Score 60-70	ICO Score 70-80	ICO Score >80	FICO Score	Current LTV	Original LTV	Weighted Average Coupon	Weighted Average Margin	Average Current Principal Balance	% Limited Doc	% Stated Doc	Number of Loans
5.001 - 5.500	0	0	0.08	4.33	4.67	40.32	43.32	11.69	78.05	78.22	8.412	5,855	6.376	10.779	6.38
5.501 - 6.000	0	0	0.04	22.01	41.72	22.8	6.92	2.81	78.25	78.42	8.319	5,854	6.376	10.779	6.38
6.001 - 6.500	0	0	0.04	22.01	41.72	22.8	6.92	2.81	78.25	78.42	8.319	5,854	6.376	10.779	6.38
6.501 - 7.000	0	0	0.32	35.84	38.81	18.43	3.35	0.78	78.83	78.97	7.322	6,131	5.872	10.933	6.34
7.001 - 7.500	0	0.22	19.43	35.82	28.99	8.83	1.22	0.18	580.27	77.89	78.11	7,825	6,223	14.533	13.47
7.501 - 8.000	0	0.54	27.13	41.11	16.04	5.97	1.25	0.36	572.5	78.06	78.19	8,322	6,276	13.917	14.47
8.001 - 8.500	0	0.57	42.19	38.63	14.56	2.54	0.8	0.16	544.45	77.58	77.87	8,311	6,331	12.765	15.18
8.501 - 9.000	0	0.28	44.24	37.63	14.37	3.54	0.07	0	559.34	77.42	77.42	9,797	6.376	11.3	25,297
9.001 - 10.000	0	0	1.21	48.63	34.87	9.55	0.89	0	555.91	77.04	77.11	10,277	6.38	10.983	30,75
10.001 - 11.000	0	1.38	48.56	38.46	8.88	1.88	0.88	0	556.45	76	76.00	10,779	6.38	10.983	34,339

11.001 - 11.500	0	0	54.07	33.92	9.45	2.55	0	0	552.31	76.55	76.61	11.289	6.433	80.269.01	10.57	48.33	106
11.501 - 12.000	0	0	54.27	31.68	7.31	5.8	0.54	0	558.45	76.41	76.46	11.779	6.402	80.814.75	18.99	38.17	80
12.001 - 12.500	0	0	48.53	30.76	20.7	0	0	0	557.62	80.53	80.59	12.281	6.356	136.795.05	33.2	34.44	39
12.501 - 13.000	0	0	70.37	24.89	4.75	0	0	0	559.25	78.53	78.97	12.771	6.598	108.289.82	6.67	69.19	14
13.001 - 13.500	0	0	35.72	64.28	0	0	0	0	551.07	68.16	68.18	13.237	6.25	65.281.89	32.66	87.32	3
Total	0	0.24	17.59	30.69	27.53	18.75	5.65	1.56	607.8	78.27	78.4	7.366	5.981	161,530.06	12.76	15.4	15,417

Minimum: 5.200
Maximum: 13.500
Weighted Average: 7.366

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6. Mortgage Rate (%)

Mortgage Rate (%)	% Original LTV 40.01-50.00	% Original LTV 50.01 - 60.00	% Original LTV 60.01 - 70.00	% Original LTV 70.00-80.01	% Original LTV 80.02-90.01	% Original LTV 90.01-100.00	% Original LTV > 100	Non Zero Weighted Average FICO	Number of Loans	Weighted Average Coupon	Weighted Average Margin	Average Current Principal Balance	Weighted Average Coupon	% Limited Doc	% Stated Doc
5.001 - 5.500	2.46	7.2	13.1	35.48	21.93	1.37	0	706.35	221	5.412	4.855	251,070.43	5.412	8.64	6.34
5.501 - 6.000	2.39	3.95	10.11	29.47	33.29	1.47	0	665.22	1,403	5.839	5.372	228,831.42	6.638	8.66	8.65
6.001 - 6.500	2.47	4.32	10.87	28.31	28.89	2.66	0	638.44	1,607	6.313	6.694	199,900.67	6.313	12.46	11.8
6.501 - 7.000	1.66	4.18	9.89	20.46	37.41	2.16	0	618.19	2,543	6.815	6.872	169,603.73	6.815	12.8	12.16
7.001 - 7.500	2.26	4.39	13.14	34.76	26.89	2.15	0	594.42	1,972	7.322	7.322	159,437.06	7.322	13.47	15.93
7.501 - 8.000	2.53	6.12	10.05	32.45	28.3	1.04	0	580.27	2,281	7.825	6.228	149,553.15	7.825	13.5	15.37
8.001 - 8.500	2.15	6.12	8.86	32.8	26.97	0.94	0	573.5	1,904	8.322	6.276	133,917.79	8.322	14.47	18.9
8.501 - 9.000	2.28	7.82	8.39	33.39	18.99	0.51	0	564.45	1,440	8.835	6.34	122,925.95	8.835	13.65	21.22
9.001 - 9.500	1.04	7.83	10.07	32.8	21.8	1.05	0	555.65	1,111	8.311	6.311	115,148.06	8.311	15.16	25.29
9.501 - 10.000	0.99	6.78	9.83	32.61	14.62	0.25	0	525.34	696	8.297	6.318	103,828.02	8.297	12.7	25.32
10.001 - 10.500	2.04	5.09	8.92	32.61	20.8	0	0	525.34	696	8.297	6.318	103,828.02	8.297	12.7	25.32
10.501 - 11.000	1.04	4.93	10.76	62.98	8.36	0.61	0	552.43	254	10.776	6.34	101,888.01	10.776	14.24	34.38
11.001 - 11.500	0.91	5.72	15.17	38.44	11.38	0	0	556.45	106	11.289	6.433	89,818.75	11.289	10.67	46.33
11.501 - 12.000	0	1.35	8.18	36.32	28.11	0	0	557.62	39	12.281	6.556	136,795.55	12.281	33.2	34.44
12.001 - 12.500	0	0	4.04	71.82	0	0	0	559.25	14	12.771	6.598	108,289.82	12.771	8.67	69.19
12.501 - 13.000	0	0	0	64.28	0	0	0	551.07	3	13.237	6.25	65,281.89	13.237	32.09	67.32
Total	2.12	5.18	10.43	31.11	29.28	1.57	0	607.8	15,417	7.366	5.981	161,530.06	7.366	12.76	15.4

Minimum: 5.200
Maximum: 13.500
Weighted Average: 7.366

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Deutsche Bank @
 Ameriquest Mortgage Company
 Series 2004-R8
 All records
 15,477 records
 Balance: 2,500,000.756

1. Prepayment Terms

Prepayment Terms	% of Loans without Prepay Penalties	% of Loans with 1 YR. Prepay	% of Loans with 2 YR. Prepay	% of Loans with 3 YR. Prepay	% of Loans with 5 YR. Prepay
Fixed - 10 Year	42.74	1.69	0	55.57	0
Fixed - 15 Year	24.56	6.75	0.27	68.42	0
Fixed - 20 Year	21.59	18.61	0.29	59.51	0
Fixed - 25 Year	28.09	8.07	0	63.84	0
Fixed - 30 Year	15.33	10.63	0.28	73.36	0
A2/13	41.85	1.15	0	57	0
A2/18	41.23	2.27	0	55.73	0
A2/28	33.25	1.66	0.17	64.74	0
Total:	30.75	3.11	0.18	65.74	0

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2. Mortgage Insured Loans

Mortgage Insured Loans	Current Balance	Orig. LTV
N	133,610.97	68
Y	174,669.86	82
Total:	161,530.06	78

Average loan balance (M Loans): 174,669.86
 Weighted Average LTV (M Loans): 82

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3. Months to Next Rate Adjustment (ARM Only)

Months to Next Rate Adjustment (ARM Only)	Count
13 - 18	899
19 - 24	11,916
Total:	12,815
Minimum: 16	
Maximum: 24	
Weighted Average: 23	

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4. Gross Margins (%)

Gross Margins (%)	Count
3.000 - 3.249	1
3.250 - 3.499	3
3.500 - 3.749	2
3.750 - 3.999	4
4.000 - 4.249	8
4.250 - 4.499	11
4.500 - 4.749	37
4.750 - 4.999	384
5.000 - 5.249	570
5.250 - 5.499	634
5.500 - 5.749	876
5.750 - 5.999	1,326
6.000 - 6.249	4,034
6.250 - 6.499	1,220
6.500 - 6.749	2,197

6.750 - 6.999	1,508
Total:	12,815
Minimum: 3.000	
Maximum: 6.750	
Weighted Average: 5.961	

The above table is based on Adjustable Mortgage Loans only

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5. Maximum Mortgage Rates (%) (ARM Only)

Maximum Mortgage Rates (%) (ARM Only)	Count
11.001 - 11.500	189
11.501 - 12.000	1,183
12.001 - 12.500	1,472
12.501 - 13.000	1,998
13.001 - 13.500	1,610
13.501 - 14.000	1,948
14.001 - 14.500	1,281
14.501 - 15.000	1,222
15.001 - 15.500	609
15.501 - 16.000	588
16.001 - 16.500	299
16.501 - 17.000	211
17.001 - 17.500	93
17.501 - 18.000	67
18.001 - 18.500	29
18.501 - 19.000	14
19.001 - 19.500	2
Total:	12,815

Minimum: 11.200

Maximum: 19.250

Weighted Average: 13.398

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6. Months to Next Rate Adjustment (ARM Only) *

Months to Next Rate Adjustment (ARM Only)	Count
13 - 18	899
19 - 24	11,916
Total:	12,815

Minimum: 16

Maximum: 24

Weighted Average: 23

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9. First Liens with Junior Liens

	Current Principal Balance	% by Current Principal Balance	Number of Loans	% of Loans	Average Current Balance	Weighted Average Coupon	Weighted Average Margin	Weighted Average Maximum Rate	Weighted Average Months to Roll	Weighted Average Original Term	Weighted Average Stated Remaining Term	Weighted Average Seasoning	Weighted Average Original CLTV	Weighted Average Original Frequency CLTV	FICO Score
First Liens with Junior Liens	15,208,827.13	0.51	89	0.58	170,885.70	7.116	8.006	13.203	22	354.26	351.97	2.29	77.9	90.47	619.8
1st Lien with Silent Second	2,484,791,928.49	99.39	15,398	99.42	161,478.99	7.367	5.961	13.399	23	353.98	352.15	1.83	78.4	78.4	607.7
1st Lien without Silent Second	2,500,000,755.62	100	15,477	100	161,530.06	7.366	5.961	13.398	23	353.98	352.15	1.83	78.4	78.48	607.8
Total:															

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18. Line Type

Line Type	Current Principal Balance	% by Current Principal Balance	Number of Loans	% of Loans	Average Current Balance	Weighted Average Coupon	Weighted Average Margin	Weighted Average Maximum Rate	Weighted Average Months to Roll	Weighted Average Original Term	Weighted Average Stated Remaining Term	Weighted Average Seasoning	Weighted Average Original CLTV	Weighted Average Original Frequency CLTV	FICO Score
AMC	2,367,684,871.44	94.7	14,821	95.76	159,745.29	7.382	5.998	13.417	23	353.78	351.93	1.84	78.43	78.5	607.3
TCOC	132,415,884.18	5.3	656	4.24	201,853.48	7.084	5.847	13.08	23	357.6	356.03	1.57	77.94	78.01	617
Total:	2,500,000,755.62	100	15,477	100	161,530.06	7.366	5.961	13.398	23	353.98	352.15	1.83	78.4	78.48	607.8

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Deutsche Bank @
Ameriquest Mortgage Company
Series 2004-R8
PMI
10,524 records
Balance: 1,838,225,627

Selection Criteria: PMI

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1. Summary Statistics

As-of / Cut-off Date: 2004-08-01
Number of Mortgage Loans: 10,524
Aggregate Current Principal Balance: 1,838,225,627.27
Minimum Balance: 58,019.76
Maximum Balance: 749,287.36
Average Current Principal Balance: 174,669.86
Aggregate Original Principal Balance: 1,841,554,075.00
Minimum Balance: 60,000.00
Maximum Balance: 750,000.00
Average Original Principal Balance: 174,986.13
1st Lien: 100.00
Weighted Average Gross Coupon: 7.106
Minimum Coupon: 5.200
Maximum Coupon: 13.250
Weighted Average Original Term: 354
Minimum Term: 120
Maximum Term: 360
Weighted Average Remaining Term: 352
Minimum Term: 114
Maximum Term: 360
Weighted Average Margin: 5.803
Minimum Margin: 3.000
Maximum Margin: 6.500
Weighted Average Maximum Rate: 13.107
Minimum Max Rate: 11.200
Maximum Max Rate: 19.250
Weighted Average Minimum Rate: 7.107
Minimum Min Rate: 5.200
Maximum Min Rate: 13.250
Weighted Average Original LTV: 82.04
Minimum Original LTV: 60.07
Maximum Original LTV: 95.00
Weighted Average FICO Score: 619
Minimum FICO: 502
Maximum FICO: 816
Top 5 States: CA(24%),FL(11%),NY(8%),MA(6%),MD(5%)

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2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Fixed - 28 Year	8,136	1,470,085,033.66	79.97	612.9	82.3
Fixed - 30 Year	1,762	295,329,845.83	16.07	647.8	81.15
Fixed - 18 Year	141	18,204,144.82	0.99	617.9	81.97
Fixed - 15 Year	168	17,858,587.67	0.97	643.9	79.11
Fixed - 20 Year	137	16,845,524.56	0.92	653.7	80.06
Fixed - 13 Year	118	13,206,155.50	0.72	616.6	80.36
Fixed - 25 Year	35	4,416,303.64	0.24	673.3	82
Fixed - 10 Year	27	2,280,031.59	0.12	631.8	78.46
Total:	10,524	1,838,225,627.27	100	619.4	82.04

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3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	OLTV (%)
50,000.01 - 100,000.00	2,532	201,999,890.00	10.97	338.67	36.36	7.926	610	80.36
100,000.01 - 150,000.00	2,922	362,696,762.00	19.7	349.9	38.74	7.381	609	82.92
150,000.01 - 200,000.00	1,885	327,604,746.00	17.79	353.47	39.19	7.156	612	82.47
200,000.01 - 250,000.00	1,200	268,623,153.00	14.59	354.79	39.97	6.95	620	81.92
250,000.01 - 300,000.00	783	214,621,719.00	11.65	355.84	40.22	6.84	623	81.8
300,000.01 - 350,000.00	493	160,203,072.00	8.7	356.1	40.31	6.823	632	82.62
350,000.01 - 400,000.00	296	110,240,881.00	5.99	356.14	41.18	6.761	627	82.22
400,000.01 - 450,000.00	185	78,706,756.00	4.27	354.73	39.7	6.651	643	82.18
450,000.01 - 500,000.00	134	63,897,618.00	3.47	356.87	39.68	6.59	636	82.19
500,000.01 - 550,000.00	44	23,112,946.00	1.26	358.71	37.19	6.632	646	82.67
550,000.01 - 600,000.00	45	26,296,533.00	1.43	358.75	37.93	6.522	645	77.01
600,000.01 - 700,000.00	3	2,050,000.00	0.11	358.66	35.15	5.874	685	69.49
700,000.01 - 750,000.00	2	1,499,999.00	0.08	359	42	6.15	648	68.18
Total:	10,524	1,841,554,075.00	100	352.32	39.23	7.106	619	82.04

Minimum: 60,000.00

Maximum: 750,000.00

Average: 174,986.13

Total: 1,841,554,075.00

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4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
50,000.01 - 100,000.00	2,536	201,958,022.23	10.99	610.4	80.36
100,000.01 - 150,000.00	2,924	362,499,694.32	19.72	609	82.92
150,000.01 - 200,000.00	1,885	327,346,036.13	17.81	612.2	82.49
200,000.01 - 250,000.00	1,198	267,981,440.45	14.58	619.8	81.89
250,000.01 - 300,000.00	784	214,737,896.06	11.68	622.8	81.86
300,000.01 - 350,000.00	490	159,104,479.99	8.66	631.7	82.57
350,000.01 - 400,000.00	294	109,350,904.08	5.95	626.9	82.19
400,000.01 - 450,000.00	187	79,452,497.47	4.32	643.3	82.15
450,000.01 - 500,000.00	132	62,895,896.41	3.42	635.6	82.23
500,000.01 - 550,000.00	44	23,066,394.78	1.26	645.5	82.67
550,000.01 - 600,000.00	45	26,266,672.03	1.43	645.2	77.01
600,000.01 - 700,000.00	3	2,047,144.48	0.11	685.3	69.49
700,000.01 - 750,000.00	2	1,498,547.84	0.08	648	68.18
Total:	10,524	1,838,225,627.27	100	619.4	82.04

Minimum: 58,019.76
Maximum: 749,287.36
Average: 174,669.86

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5. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	27	2,280,031.59	0.12	631.8	78.46
121 - 180	286	31,064,743.17	1.69	632.3	79.64
181 - 240	278	35,049,669.38	1.91	635.1	81.05
241 - 300	35	4,416,303.64	0.24	673.3	82
301 - 360	9,898	1,765,414,879.49	96.04	618.7	82.11
Total:	10,524	1,838,225,627.27	100	619.4	82.04

Minimum: 114

Maximum: 360

Weighted Average: 352.32

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6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	115	29,393,862.46	1.6	705.7	78.87
5.500 - 5.999	1,311	305,922,447.48	16.64	667.7	81.17
6.000 - 6.499	1,233	254,365,074.45	13.84	638.4	81.11
6.500 - 6.999	2,579	484,692,734.78	26.37	621.9	82.4
7.000 - 7.499	1,040	165,335,272.40	8.99	607.9	82.09
7.500 - 7.999	1,783	272,437,048.64	14.82	591.8	82.81
8.000 - 8.499	598	83,741,726.19	4.56	588	83.17
8.500 - 8.999	957	127,221,394.83	6.92	575.4	82.73
9.000 - 9.499	267	34,751,010.14	1.89	577.2	82.68
9.500 - 9.999	357	47,160,923.86	2.57	568	81.92
10.000 - 10.499	112	12,838,626.50	0.7	569.5	82.11
10.500 - 10.999	104	11,779,071.28	0.64	568.9	83.18
11.000 - 11.499	24	2,161,754.47	0.12	567.5	80.16
11.500 - 11.999	27	2,999,152.78	0.16	558.8	80.97
12.000 - 12.499	12	3,009,817.70	0.16	563.7	84.16
12.500 - 12.999	3	289,862.00	0.02	534.8	72.38
13.000 - 13.499	2	125,847.31	0.01	575	77.04
Total:	10,524	1,838,225,627.27	100	619.4	82.04

Minimum: 5.200

Maximum: 13.250

Weighted Average: 7.106

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7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
60.01 - 65.00	387	61,043,126.11	3.32	613.3	62.76
65.01 - 70.00	681	118,625,361.35	6.45	615.9	67.98
70.01 - 75.00	1,184	198,530,494.89	10.8	609.7	73.29
75.01 - 80.00	2,164	363,245,723.68	19.76	616	78.7
80.01 - 85.00	2,165	391,962,102.16	21.32	606.1	83.63
85.01 - 90.00	3,736	668,060,870.63	36.34	629	89.13
90.01 - 95.00	207	36,757,958.45	2	695	94.02
Total:	10,524	1,838,225,627.27	100	619.4	82.04

Minimum: 60.07

Maximum: 95.00

Weighted Average by Original Balance: 82.043

Weighted Average by Current Balance: 82.043

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8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
500 - 519	7	933,720.25	0.05	508.7	84.79
520 - 539	799	122,442,594.31	6.66	529.4	78.1
540 - 559	1,110	112,678,791.83	9.39	551.5	80.35
560 - 579	1,299	209,664,122.40	11.41	569.5	81.77
580 - 599	1,256	212,069,099.89	11.54	589.5	81.82
600 - 619	1,281	220,990,023.83	12.02	609.6	81.93
620 - 639	1,389	244,821,752.58	13.32	629.2	83.61
640 - 659	1,197	226,774,449.99	12.34	649.1	83.01
660 - 679	839	160,282,224.00	8.72	668.6	82.92
680 - 699	569	112,009,618.76	6.09	688.7	83.24
700 - 719	346	69,098,558.43	3.76	709	83.27
720 - 739	191	38,825,404.98	2.11	727.9	83.86
740 - 759	142	28,212,523.91	1.53	748.3	79.82
760 - 779	61	12,985,787.88	0.7	768.9	79.09
780 - 799	33	5,392,811.40	0.29	787.5	75.55
800 >=	5	1,144,142.83	0.06	806.7	83.35
Total:	10,524	1,838,225,627.27	100	619.4	82.04

Minimum: 502
Maximum: 816
Weighted Average: 619
% UPB missing FICOs: 0.0

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9. Range of Debt-to- Income Ratios

Range of Debt-to- Income Ratios	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 20.00	653	105,396,623.16	5.73	625.1	80.66
20.01 - 25.00	626	94,621,159.85	5.15	621.6	81.06
25.01 - 30.00	943	147,641,409.67	8.03	621.3	81.58
30.01 - 35.00	1,320	219,800,358.82	11.96	622	81.79
35.01 - 40.00	1,575	275,606,751.09	14.99	619.2	82.14
40.01 - 45.00	2,043	367,636,599.79	20	621.9	82.2
45.01 - 50.00	3,008	559,383,105.14	30.43	621.1	82.68
50.01 - 55.00	356	68,139,619.75	3.71	569.1	80.87
Total:	10,524	1,838,225,627.27	100	619.4	82.04

Minimum: 2.00

Maximum: 55.00

Weighted Average: 39.23

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10. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
California	1,703	447,273,769.70	24.33	627.5	80.49
Florida	1,522	209,727,373.60	11.41	606.4	82.45
New York	573	142,958,859.80	7.78	627.8	80.29
Massachusetts	490	113,902,260.56	6.2	621.6	80.12
Maryland	463	85,299,567.03	4.64	615.6	83.18
Illinois	453	75,156,793.89	4.09	612.4	82.59
Texas	648	70,270,712.82	3.82	606.4	79.05
Minnesota	321	56,673,589.97	3.08	621.9	84.08
Michigan	383	51,627,396.90	2.81	618.9	83.26
Pennsylvania	366	47,664,259.46	2.59	614.5	83.85
Connecticut	240	42,963,580.72	2.34	623.2	81.4
Washington	219	42,384,251.37	2.31	620	84.26
Georgia	279	40,417,918.33	2.2	610.9	84.89
Wisconsin	260	38,060,436.79	2.07	622.2	83.71
Colorado	193	35,756,073.02	1.95	627.3	83.97
Nevada	131	29,542,890.87	1.61	627.1	82.28
Indiana	233	26,731,767.96	1.45	623.4	85.74
Rhode Island	132	25,988,690.25	1.41	615.5	81.13
Tennessee	183	23,980,746.63	1.3	617	84.88
Arizona	161	23,563,817.64	1.28	623	85.13
Missouri	178	22,899,464.98	1.25	603.8	84.57
Alabama	190	21,854,760.11	1.19	614.3	83.45
New Hampshire	88	15,962,715.56	0.87	611.4	81.67
Louisiana	132	14,955,983.00	0.81	598.8	83.1
North Carolina	108	14,186,761.47	0.77	617.7	85.72
Hawaii	53	14,158,746.46	0.77	644.5	81.98
Ohio	120	14,107,756.16	0.77	619.3	85.79
Kansas	99	11,905,345.49	0.65	624.9	85.71
Maine	73	10,980,188.12	0.6	617.3	81.11
Delaware	70	10,214,822.46	0.56	608.8	83.5

Utah	51	7,777,948.15	0.42	616.2	85.33
Mississippi	66	7,602,844.73	0.41	597.6	83.58
Oregon	40	6,728,888.99	0.37	631.6	82.37
Oklahoma	61	6,375,619.43	0.35	612	84.32
South Carolina	41	4,700,971.99	0.26	598.5	85.51
Arkansas	42	4,485,940.76	0.24	626.2	82.48
Kentucky	30	3,717,469.26	0.2	605.2	81.67
Iowa	36	3,648,258.40	0.2	639	85.22
Nebraska	30	3,173,138.87	0.17	590.7	85.73
Wyoming	19	2,236,281.06	0.12	612.5	85.92
Vermont	13	2,200,441.89	0.12	612	82.03
Idaho	7	1,357,338.12	0.07	645.2	83.44
Montana	11	1,215,094.59	0.07	597.7	79.41
Alaska	7	1,087,472.45	0.06	620.7	77.51
South Dakota	3	460,048.36	0.03	647.1	87.43
North Dakota	3	284,579.10	0.02	646	87.17
Total:	10,524	1,838,225,627.27	100	619.4	82.04

Number of States Represented: 46

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11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Owner Occupied	10,074	1,773,328,352.55	96.47	618.5	82.16
Investment	357	50,476,618.95	2.75	644.3	77.95
Second Home	93	14,420,655.77	0.78	640.2	82.18
Total:	10,524	1,838,225,627.27	100	619.4	82.04

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12. Income Documentation

	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Income Documentation					
Full Documentation	7,689	1,339,005,089.88	72.84	619.7	82.87
Stated Documentation	1,532	265,986,398.22	14.47	626.2	77.55
Limited Documentation	1,303	233,234,139.17	12.69	610.1	82.42
Total:	10,524	1,838,225,627.27	100	619.4	82.04

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13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Refinance - Debt Consolidation Cash Out	9,794	1,721,433,922.38	93.65	618.8	81.96
Refinance - Debt Consolidation No Cash Out	704	111,668,820.35	6.07	627.9	83.21
Purchase	26	5,122,884.54	0.28	636.7	83.64
Total:	10,524	1,838,225,627.27	100	619.4	82.04

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14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
B	1,214	182,869,361.03	9.95	537.1	77.92
1A	846	142,009,803.06	7.73	573.8	80.73
2A	3,044	499,675,701.12	27.18	584	82.12
3A	1,063	185,879,589.35	10.11	614	81.79
4A	1,178	208,302,403.61	11.33	630.9	83.89
5A	1,068	204,929,936.75	11.15	649.1	83.18
6A	788	152,052,196.72	8.27	668.1	83.06
7A	734	145,727,216.06	7.93	692.6	83.01
8A	589	116,779,419.57	6.35	736.7	82.36
Total:	10,524	1,838,225,627.27	100	619.4	82.04

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15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Single Family Detached	9,187	1,569,440,481.42	85.38	618	82.24
2-4 Family	518	118,910,908.94	6.47	635.5	78.96
Condo	391	71,201,587.71	3.87	629.3	82.58
PUD	331	64,049,904.94	3.48	612.8	82.05
Attached PUD	43	7,366,589.31	0.4	621.2	84.62
Single Family Attached	54	7,256,154.95	0.39	614.5	82.03
Total:	10,524	1,838,225,627.27	100	619.4	82.04

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16. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	3,325	558,876,395.08	30.4	616.8	81.88
12	264	57,521,303.87	3.13	638.1	80.02
24	15	3,754,661.17	0.2	653.4	82.59
30	22	4,477,234.49	0.24	620.7	86.27
36	6,898	1,213,596,032.66	66.02	619.7	82.2
Total:	10,524	1,838,225,627.27	100	619.4	82.04

Non-zero Weighted Average Prepay Penalty Term: 35

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17. Conforming vs. Nonconforming

Conforming vs.	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Nonconforming	9,752	1,516,174,539.88	82.48	616.2	82.12
Conforming	772	322,051,087.39	17.52	634.5	81.68
Non-conforming					
Total:	10,524	1,838,225,627.27	100	619.4	82.04

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18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
11.000 - 11.499	114	29,097,222.04	1.94	705.6	78.82
11.500 - 11.999	1,097	258,006,074.77	17.18	662.8	81.38
12.000 - 12.499	984	203,127,176.76	13.53	628.4	81.59
12.500 - 12.999	2,028	385,722,858.74	25.69	613.1	82.85
13.000 - 13.499	805	131,583,397.58	8.76	598.8	82.06
13.500 - 13.999	1,429	223,154,380.12	14.86	584.6	82.79
14.000 - 14.499	471	69,392,691.97	4.62	582.4	83.33
14.500 - 14.999	747	103,724,379.32	6.91	572.1	82.95
15.000 - 15.499	217	30,100,564.66	2	575.9	83.16
15.500 - 15.999	283	39,672,750.68	2.64	568.2	81.93
16.000 - 16.499	88	10,755,153.93	0.72	570.3	82.57
16.500 - 16.999	78	9,665,764.71	0.64	571.8	83.87
17.000 - 17.499	18	1,709,691.71	0.11	569.4	80.6
17.500 - 17.999	22	2,637,711.37	0.18	559.6	81.62
18.000 - 18.499	9	2,729,806.31	0.18	564	84.15
18.500 - 18.999	3	289,862.00	0.02	534.8	72.38
19.000 - 19.499	2	125,847.31	0.01	575	77.04
Total:	8,395	1,501,495,333.98	100	613	82.28

Minimum: 11.200

Maximum: 19.250

Weighted Average: 13.107

The above table is based on Adjustable Mortgage Loans only

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19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	114	29,097,222.04	1.94	705.6	78.82
5.500 - 5.999	1,097	258,006,074.77	17.18	662.8	81.38
6.000 - 6.499	984	203,127,176.76	13.53	628.4	81.59
6.500 - 6.999	2,028	385,722,858.74	25.69	613.1	82.85
7.000 - 7.499	805	131,583,397.58	8.76	598.8	82.06
7.500 - 7.999	1,429	223,154,380.12	14.86	584.6	82.79
8.000 - 8.499	471	69,392,691.97	4.62	582.4	83.33
8.500 - 8.999	747	103,724,379.32	6.91	572.1	82.95
9.000 - 9.499	217	30,100,564.66	2	576.9	83.16
9.500 - 9.999	283	39,672,750.68	2.64	588.2	81.93
10.000 - 10.499	88	10,755,153.93	0.72	570.3	82.57
10.500 - 10.999	78	9,665,764.71	0.64	571.8	83.87
11.000 - 11.499	18	1,709,691.71	0.11	569.4	80.6
11.500 - 11.999	22	2,637,711.37	0.18	559.6	81.62
12.000 - 12.499	9	2,729,806.31	0.18	564	84.15
12.500 - 12.999	3	289,862.00	0.02	534.8	72.38
13.000 - 13.499	2	125,847.31	0.01	575	77.04
Total:	8,395	1,501,495,333.98	100	613	82.28

Minimum: 5.200

Maximum: 13.250

Weighted Average: 7.107

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The above table is based on Adjustable Mortgage Loans only

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20. Gross Margins (%)

Gross Margins (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
3.000 - 3.249	1	559,387.05	0.04	742	79.43
3.250 - 3.499	3	407,679.98	0.03	593	83.21
3.500 - 3.749	2	859,766.30	0.06	703.4	66.68
3.750 - 3.999	4	931,681.70	0.06	748.9	83.58
4.000 - 4.249	7	1,044,077.17	0.07	613.9	83.82
4.250 - 4.499	9	1,311,146.96	0.09	640.1	85.98
4.500 - 4.749	30	5,689,063.98	0.38	728.5	83.12
4.750 - 4.999	342	72,278,686.01	4.81	727.2	83.96
5.000 - 5.249	520	106,803,704.60	7.11	686.9	83.66
5.250 - 5.499	566	113,882,306.75	7.56	664.4	83.9
5.500 - 5.749	786	156,589,724.07	10.43	646	83.73
5.750 - 5.999	1,153	206,196,122.32	13.73	619.8	83.48
6.000 - 6.249	3,264	563,233,784.04	37.51	590.5	82.26
6.250 - 6.499	725	119,696,518.35	7.97	568.5	80.08
6.500 - 6.749	983	152,001,684.70	10.12	537.2	78.02
Total:	8,395	1,501,495,333.98	100	613	82.28

Minimum: 3.000

Maximum: 6.500

Weighted Average: 5.803

The above table is based on Adjustable Mortgage Loans only

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21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2005-12	3	331,208.64	0.02	599.5	85.66
2006-01	193	30,121,975.41	2.01	594.1	81.17
2006-02	392	67,913,994.69	4.52	594.1	81.94
2006-03	233	38,750,599.47	2.58	591.6	81.56
2006-04	4	515,306.75	0.03	531.8	78.45
2006-05	18	2,889,821.78	0.19	637.4	88.26
2006-06	166	29,417,366.70	1.96	610.1	82.93
2006-07	7,381	1,330,866,107.54	88.64	615.1	82.32
2006-08	5	688,953.00	0.05	599.7	75.63
Total:	8,395	1,501,495,333.98	100	613	82.28

Minimum: 2005-12-01

Maximum: 2006-08-01

Weighted Average: 2006-06-17

The above table is based on Adjustable Mortgage Loans only

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22. Initial Periodic Cap (%)

Initial Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2	8,395	1,501,495,333.98	100	613	82.28
Total:	8,395	1,501,495,333.98	100	613	82.28

Minimum: 2,000

Maximum: 2,000

Weighted Average: 2,000

The above table is based on Adjustable Mortgage Loans only

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23. Periodic Cap (%)

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
1	8,395	1,501,495,333.98	100	613	82.28
Total:	8,395	1,501,495,333.98	100	613	82.28

Minimum: 1,000

Maximum: 1,000

Weighted Average: 1,000

The above table is based on Adjustable Mortgage Loans only

[Top](#)

24. Top Zip Code

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
92592	17	5,299,616.53	0.29	625.8	79.47
Other	10,507	1,832,926,010.74	99.71	619.4	82.05
Total:	10,524	1,838,225,627.27	100	619.4	82.04

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25. Source

Source	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
	10,524	1,838,225,627.27	100	619.4	82.04
Total:	10,524	1,838,225,627.27	100	619.4	82.04

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26. Original Terms (mos.)

Original Terms (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	27	2,280,031.59	0.12	631.8	78.46
121 - 180	286	31,064,743.17	1.69	632.3	79.64
181 - 240	278	35,049,669.38	1.91	635.1	81.05
241 - 300	35	4,416,303.64	0.24	673.3	82
301 - 360	9,898	1,765,414,879.49	96.04	618.7	82.11
Total:	10,524	1,838,225,627.27	100	619.4	82.04

Minimum: 120

Maximum: 360

Weighted Average: 354.23

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Deutsche Bank @
Ameriquest Mortgage Company
Series 2004-R8
No PMI
4,953 records
Balance: 661,775,128

Selection Criteria: No PMI
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1. Summary Statistics

As-of / Cut-off Date: 2004-08-01
Number of Mortgage Loans: 4,953
Aggregate Current Principal Balance: 661,775,128.35
Minimum Balance: 57,966.66
Maximum Balance: 998,070.24
Average Current Principal Balance: 133,610.97
Aggregate Original Principal Balance: 662,633,164.00
Minimum Balance: 60,000.00
Maximum Balance: 999,000.00
Average Original Principal Balance: 133,784.20
1st Lien: 100.00
Weighted Average Gross Coupon: 8.088
Minimum Coupon: 5.200
Maximum Coupon: 13.350
Weighted Average Original Term: 353
Minimum Term: 120
Maximum Term: 360
Weighted Average Remaining Term: 352
Minimum Term: 114
Maximum Term: 360
Weighted Average Margin: 6.357
Minimum Margin: 4.072
Maximum Margin: 6.750
Weighted Average Maximum Rate: 14.130
Minimum Max Rate: 11.200
Maximum Max Rate: 18.950
Weighted Average Minimum Rate: 8.130
Minimum Min Rate: 5.200
Maximum Min Rate: 12.950
Weighted Average Original LTV: 68.28
Minimum Original LTV: 10.99
Maximum Original LTV: 94.90
Weighted Average FICO Score: 575

Minimum FICO: 500
Maximum FICO: 818
Top 5 States: CA(22%),FL(12%),NY(8%),MA(7%),IL(5%)

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2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
A2/28	4,263	582,635,700.29	88.04	568.1	69.5
Fixed - 30 Year	404	49,291,363.14	7.45	634.3	58.64
A2/13	78	7,974,655.55	1.21	587.7	62.28
A2/18	79	7,894,717.22	1.19	578	66.48
Fixed - 20 Year	49	6,086,328.02	0.92	676.1	59.52
Fixed - 15 Year	54	5,271,468.53	0.8	666.1	55.66
Fixed - 25 Year	9	1,366,337.39	0.21	658.4	54.44
Fixed - 10 Year	17	1,254,558.21	0.19	622.6	43.86
Total:	4,953	661,775,128.35	100	573.5	68.28

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3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to- Income (%)	Gross Coupon (%)	FICO	OLTV (%)
50,000.01 - 100,000.00	2,277	174,845,836.00	26.39	345.46	37.7	8.843	570	68.55
100,000.01 - 150,000.00	1,263	154,703,195.00	23.35	352.9	39.19	8.101	568	67.87
150,000.01 - 200,000.00	681	118,712,790.00	17.92	352.38	40.49	7.814	572	66.79
200,000.01 - 250,000.00	325	72,395,548.00	10.93	357.37	41.67	7.857	570	67.57
250,000.01 - 300,000.00	192	52,291,067.00	7.89	354.19	41.84	7.695	578	68.04
300,000.01 - 350,000.00	85	27,351,797.00	4.13	358.55	42.65	7.88	571	69.64
350,000.01 - 400,000.00	41	15,325,743.00	2.31	358.71	39.46	7.682	592	67.27
400,000.01 - 450,000.00	23	9,836,956.00	1.48	356.31	43.7	7.349	595	63.32
450,000.01 - 500,000.00	14	6,832,390.00	1.03	359	40.65	7.046	627	66.22
500,000.01 - 550,000.00	10	5,368,200.00	0.81	328.93	41.37	6.847	633	67.13
550,000.01 - 600,000.00	40	23,325,642.00	3.52	351.42	41.25	6.871	647	81.31
600,000.01 - 650,000.00	1	645,000.00	0.1	358	32	6.1	640	83.77
650,000.01 - 1,000,000.00	1	999,000.00	0.15	359	32	6.35	742	60.92
Total:	4,953	662,633,164.00	100	351.67	39.81	8.088	576	68.28

Minimum: 60,000.00
Maximum: 999,000.00
Average: 133,784.20
Total: 662,633,164.00

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4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
50,000.01 - 100,000.00	2,280	174,915,559.69	26.43	569.6	68.52
100,000.01 - 150,000.00	1,263	154,656,716.02	23.37	568.2	67.96
150,000.01 - 200,000.00	678	118,088,607.18	17.84	571.7	66.73
200,000.01 - 250,000.00	325	72,316,020.07	10.93	570	67.57
250,000.01 - 300,000.00	192	52,212,490.91	7.89	577.9	68.04
300,000.01 - 350,000.00	85	27,324,382.79	4.13	571	69.64
350,000.01 - 400,000.00	41	15,310,411.18	2.31	591.8	67.27
400,000.01 - 450,000.00	23	9,819,477.01	1.48	595.2	63.32
450,000.01 - 500,000.00	14	6,826,752.01	1.03	626.9	66.22
500,000.01 - 550,000.00	10	5,361,681.93	0.81	632.7	67.13
550,000.01 - 600,000.00	40	23,301,222.36	3.52	647.1	81.31
600,000.01 - 650,000.00	1	643,736.96	0.1	640	83.77
650,000.01 - 1,000,000.00	1	998,070.24	0.15	742	60.92
Total:	4,953	661,775,128.35	100	575.5	68.28

Minimum: 57,966.66
Maximum: 998,070.24
Average: 133,610.97

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5. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
61 - 120	17	1,254,558.21	0.19	622.6	43.86
121 - 180	132	13,246,124.08	2	618.9	59.64
181 - 240	128	13,981,045.24	2.11	620.7	63.45
241 - 300	9	1,366,337.39	0.21	658.4	54.44
301 - 360	4,667	631,927,063.43	95.49	573.3	68.65
Total:	4,953	661,775,128.35	100	575.5	68.28

Minimum: 114

Maximum: 360

Weighted Average: 351.67

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6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	13	4,005,087.19	0.61	697.6	56.13
5.500 - 5.999	181	37,458,199.84	5.66	668.8	55.19
6.000 - 6.499	174	30,730,794.01	4.64	645	54.38
6.500 - 6.999	426	69,289,616.81	10.47	616.8	63.33
7.000 - 7.499	398	65,861,361.04	9.95	574.5	68.21
7.500 - 7.999	1,033	152,050,727.29	22.98	561.4	69.56
8.000 - 8.499	484	60,572,629.16	9.15	557.3	70.72
8.500 - 8.999	906	107,046,699.57	16.18	554.2	70.83
9.000 - 9.499	274	30,515,911.18	4.61	551.6	71.78
9.500 - 9.999	503	62,944,474.06	8	551.4	73.62
10.000 - 10.499	182	17,466,183.20	2.64	549	73.41
10.500 - 10.999	205	18,963,174.67	2.87	545.8	74.65
11.000 - 11.499	68	5,718,533.91	0.86	547.4	74.39
11.500 - 11.999	67	5,530,253.74	0.84	556	74.96
12.000 - 12.499	25	2,158,001.69	0.33	551.3	76.09
12.500 - 12.999	13	1,393,542.63	0.21	539	77.61
13.000 - 13.499	1	69,938.36	0.01	508	46.67
Total:	4,953	661,775,128.35	100	575.5	68.28

Minimum: 5.200
Maximum: 13.350
Weighted Average: 8.088

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7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 25.00	74	7,350,985.93	1.11	622.4	20.39
25.01 - 30.00	67	7,530,742.96	1.14	640.9	27.75
30.01 - 35.00	69	8,794,045.68	1.33	616.9	32.61
35.01 - 40.00	95	11,095,204.72	1.68	598.5	38
40.01 - 45.00	143	17,716,182.67	2.68	603.3	42.85
45.01 - 50.00	243	35,318,900.61	5.34	598.7	47.88
50.01 - 55.00	297	40,922,969.89	6.18	601.4	52.87
55.01 - 60.00	297	40,922,969.89	13.37	579.2	58.3
60.01 - 65.00	646	88,484,674.06	5.81	560.2	63.36
65.01 - 70.00	277	38,441,945.65	6.42	562.8	68.24
70.01 - 75.00	294	42,518,104.94	25.22	546.8	74.17
75.01 - 80.00	1,273	166,912,220.23	7.4	581.5	78.81
80.01 - 85.00	386	48,939,318.54	12.36	567.2	84.16
85.01 - 90.00	632	81,780,047.73	9.58	607.4	89.18
90.01 - 95.00	444	63,389,722.06	0.39	620.7	92.96
95.01 - 99.00	13	2,580,062.68	100	575.5	68.28
Total:	4,953	661,775,128.35			

Minimum: 10.99

Maximum: 94.90

Weighted Average by Original Balance: 68.280

Weighted Average by Current Balance: 68.285

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8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
500 - 519	817	106,274,553.97	16.06	509.2	67.71
520 - 539	828	105,068,984.12	15.88	529.4	69.84
540 - 559	828	104,970,467.18	15.86	550.7	71.05
560 - 579	781	98,315,833.47	14.86	568.4	71.49
580 - 599	480	63,624,630.14	9.61	589.3	69.01
600 - 619	381	50,326,253.59	7.6	609	67.6
620 - 639	271	37,438,988.61	5.66	628.8	63.39
640 - 659	195	31,316,271.61	4.73	649.5	66.81
660 - 679	128	22,365,919.98	3.38	668.4	64.64
680 - 699	83	13,918,014.11	2.1	690.3	61.1
700 - 719	48	8,285,116.39	1.25	709.8	60.81
720 - 739	28	5,249,813.35	0.79	729.5	59.83
740 - 759	42	8,215,826.13	1.24	748.5	59.4
760 - 779	27	3,724,643.34	0.56	766.8	47.34
780 - 799	11	2,051,725.45	0.31	786.2	53.7
800 >=	5	628,086.91	0.09	810.5	34.07
Total:	4,953	661,775,128.35	100	575.5	68.28

Minimum: 500
 Maximum: 818
 Weighted Average: 575
 % UPB missing FICOs: 0.0

9. Range of Debt-to- Income Ratios

Range of Debt-to- Income Ratios	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
<= 20.00	339	38,466,904.88	5.81	592.4	61.97
20.01 - 25.00	353	39,988,807.84	6.04	588.2	64.48
25.01 - 30.00	479	60,203,340.03	9.1	580.1	66.6
30.01 - 35.00	537	70,970,840.17	10.72	581.7	67.05
35.01 - 40.00	672	86,897,858.41	13.13	573.6	67.74
40.01 - 45.00	806	109,028,610.20	16.48	574.2	68.4
45.01 - 50.00	1,131	161,906,526.17	24.47	584.3	70.32
50.01 - 55.00	636	94,312,240.65	14.25	543.7	71.35
Total:	4,953	661,775,128.35	100	575.5	68.28

Minimum: 2.00

Maximum: 55.00

Weighted Average: 39.81

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10. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
California	706	142,456,128.98	21.53	593.8	61.9
Florida	704	77,963,808.30	11.78	561.9	71.29
New York	286	53,028,547.39	8.01	588	60.22
Massachusetts	251	43,590,867.68	6.59	582.7	59.39
Illinois	244	31,300,132.29	4.73	562.4	70.86
Michigan	267	28,658,902.71	4.33	558.2	75.18
Maryland	201	28,217,320.99	4.26	573.8	71.43
Texas	295	28,035,961.09	4.24	558.5	71.52
Pennsylvania	177	18,978,836.06	2.87	566.6	71.98
Minnesota	107	16,154,351.26	2.44	572.4	73.16
Georgia	146	15,492,643.37	2.34	565	75.27
Connecticut	97	14,567,453.07	2.2	564	68.07
Washington	88	12,814,660.78	1.94	588.1	70.32
Alabama	122	11,590,315.12	1.75	571.8	79.26
Rhode Island	75	11,395,706.12	1.72	580.8	62.21
Wisconsin	97	10,345,471.40	1.56	563.1	75.5
Colorado	74	10,133,241.32	1.53	578.9	69.88
Indiana	105	9,919,594.64	1.5	573.1	80.03
Tennessee	100	9,140,122.59	1.38	573.6	76.47
Louisiana	81	8,464,941.27	1.28	565.1	73.1
Nevada	42	8,250,860.27	1.25	555.3	71.93
Arizona	63	8,226,763.55	1.24	576	72.21
North Carolina	92	7,958,346.55	1.2	571.2	77.48
Missouri	85	7,701,162.34	1.16	574.3	73.29

New Hampshire	49	6,423,847.93	0.97	572.4	63.7
Maine	40	4,544,891.94	0.69	573.6	65.86
Oklahoma	51	4,368,739.62	0.66	565.1	78.63
Ohio	45	4,126,435.53	0.62	577.5	73.04
Mississippi	38	3,613,701.97	0.55	564.6	78.95
Hawaii	15	3,493,719.05	0.53	591.2	62.26
Oregon	19	2,598,627.92	0.39	583.1	75.75
Kansas	25	2,474,851.98	0.37	560.2	76.59
Utah	18	2,419,681.26	0.37	564.2	75.56
Delaware	20	2,341,630.30	0.35	559.6	75.35
South Carolina	23	2,101,756.61	0.32	571.2	78.28
Iowa	26	1,955,943.71	0.3	560.8	77.11
Nebraska	24	1,933,338.54	0.29	562.4	77.77
Arkansas	25	1,909,959.86	0.29	578.5	72.46
Kentucky	11	1,093,470.47	0.17	548.5	74.77
Alaska	5	716,667.31	0.11	549.4	70.3
Wyoming	7	559,172.15	0.08	564.6	70.85
Vermont	4	443,507.49	0.07	566.2	74.97
Idaho	2	192,422.11	0.03	553.2	85.84
Montana	1	76,623.46	0.01	624	80.16
Total:	4,953	661,775,128.35	100	575.5	68.28

Number of States Represented: 44

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11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Owner Occupied	4,757	634,139,683.73	95.82	573.6	68.25
Investment	162	22,739,697.75	3.44	623.5	67.91
Second Home	34	4,895,746.87	0.74	598.7	75.12
Total:	4,953	661,775,128.35	100	575.5	68.28

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12. Income Documentation

Income Documentation	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
Full Documentation	3,445	456,945,054.50	69.05	574.2	69.1
Stated Documentation	887	119,097,766.88	18	584.6	63.24
Limited Documentation	621	85,732,306.97	12.95	569.7	70.94
Total:	4,953	661,775,128.35	100	575.5	68.28

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13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Refinance - Debt Consolidation Cash Out	4,618	619,048,220.79	93.54	574.9	67.94
Refinance - Debt Consolidation No Cash	327	41,668,943.84	6.3	585	73.36
Purchase	8	1,057,963.72	0.16	571.3	70.68
Total:	4,953	661,775,128.35	100	575.5	68.28

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14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
B	1,214	155,538,542.88	23.5	561.1	73.28
C	1,581	215,628,366.36	32.58	540.3	69.43
D	295	36,594,756.27	5.53	524.9	56.65
1A	436	59,736,353.69	9.03	582.5	75.43
2A	699	80,732,629.96	12.2	585	68.18
3A	154	19,665,303.65	2.97	614.6	57.53
4A	132	18,168,728.66	2.75	634.4	55.01
5A	125	21,252,287.08	3.21	650.3	64.84
6A	102	18,615,090.82	2.81	666.1	63.99
7A	92	14,725,163.67	2.23	694.3	56.68
8A	123	21,117,905.31	3.19	747.2	56.95
Total:	4,953	661,775,128.35	100	575.5	68.28

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15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Single Family Detached	4,169	553,793,320.81	83.68	571.8	68.61
2-4 Family	223	40,076,827.41	6.06	607.4	60.72
Manu. Housing / Mobile	247	22,118,839.08	3.34	613.7	69.67
PUD	111	19,437,963.85	2.94	570.5	72.66
Condo	137	19,010,270.62	2.87	579.6	66.49
Single Family Attached	54	5,313,916.71	0.8	565.1	73.07
Attached PUD	12	2,023,989.87	0.31	565.7	76.07
Total:	4,953	661,775,128.35	100	575.5	68.28

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16. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	1,646	209,889,780.48	31.72	569.9	68.56
12	125	20,320,474.36	3.07	621.4	58.27
24	8	721,842.73	0.11	594	81.15
30	6	867,680.86	0.13	580	81.59
36	3,168	429,975,349.92	64.97	576	68.58
Total:	4,953	661,775,128.35	100	575.5	68.28

Non-zero Weighted Average Prepay Penalty Term: 35

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17. Conforming vs. Nonconforming

Conforming vs. Nonconforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT TV (%)
Conforming	4,820	599,892,688.85	90.65	571.3	67.94
Non-conforming	133	61,882,439.50	9.35	616.7	71.66
Total:	4,953	661,775,128.35	100	575.5	68.28

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18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
11.000 - 11.499	13	4,005,087.19	0.67	697.6	56.13
11.500 - 11.999	147	31,621,606.60	5.28	660.1	57.38
12.000 - 12.499	125	22,673,126.91	3.79	615.4	56.72
12.500 - 12.999	333	55,454,972.59	9.27	604.2	64.64
13.000 - 13.499	363	60,649,818.36	10.13	567.2	68.91
13.500 - 13.999	961	143,423,935.06	23.96	558.7	70.21
14.000 - 14.499	451	57,450,069.18	9.6	553.2	71.16
14.500 - 14.999	835	100,234,154.21	16.75	551.8	71.43
15.000 - 15.499	250	28,426,406.16	4.75	549.4	72.28
15.500 - 15.999	447	48,220,353.83	8.06	550.1	74.22
16.000 - 16.499	164	16,005,980.77	2.67	548.9	73.97
16.500 - 16.999	180	17,105,170.71	2.86	544.9	75.59
17.000 - 17.499	62	5,263,858.14	0.88	547.2	74.3
17.500 - 17.999	58	4,896,881.40	0.82	554.7	75.33
18.000 - 18.499	18	1,680,109.30	0.28	548.2	76.05
18.500 - 18.999	13	1,393,542.63	0.23	539	77.61
Total:	4,420	598,505,073.06	100	568.5	69.36

Minimum: 11.200

Maximum: 18.950

Weighted Average: 14.130

The above table is based on Adjustable Mortgage Loans only

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19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
5.000 - 5.499	13	4,005,087.19	0.67	697.6	56.13
5.500 - 5.999	147	31,621,606.60	5.28	660.1	57.38
6.000 - 6.499	125	22,673,126.91	3.79	615.4	56.72
6.500 - 6.999	333	55,454,972.59	9.27	604.2	64.64
7.000 - 7.499	363	60,649,818.38	10.13	567.2	68.91
7.500 - 7.999	961	143,423,935.06	23.96	558.7	70.21
8.000 - 8.499	451	57,450,069.18	9.6	553.2	71.16
8.500 - 8.999	835	100,234,154.21	16.75	551.8	71.43
9.000 - 9.499	250	28,426,406.16	4.75	549.4	72.28
9.500 - 9.999	447	48,220,353.83	8.06	550.1	74.22
10.000 - 10.499	164	16,005,980.77	2.67	548.9	73.97
10.500 - 10.999	180	17,105,170.71	2.86	544.9	75.59
11.000 - 11.499	62	5,263,858.14	0.88	547.2	74.3
11.500 - 11.999	58	4,896,881.40	0.82	554.7	75.33
12.000 - 12.499	18	1,680,109.30	0.28	548.2	76.05
12.500 - 12.999	13	1,393,542.63	0.23	539	77.61
Total:	4,420	599,505,073.06	100	568.5	69.36

Minimum: 5.200

Maximum: 12.950

Weighted Average: 8.130

The above table is based on Adjustable Mortgage Loans only

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20. Gross Margins (%)

Gross Margins (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
4.000 - 4.249	1	276,114.12	0.05	535	84.92
4.250 - 4.499	2	163,849.86	0.03	685.3	41.11
4.500 - 4.749	7	723,169.75	0.12	719.3	55
4.750 - 4.999	42	10,218,654.82	1.71	731.1	66.01
5.000 - 5.249	50	10,329,062.25	1.73	678.6	61.19
5.250 - 5.499	68	13,526,749.42	2.26	655.5	65.82
5.500 - 5.749	90	16,185,629.11	2.7	642.3	65.13
5.750 - 5.999	173	23,168,163.47	3.87	612.2	59.77
6.000 - 6.249	770	93,569,904.27	15.63	587.8	69.43
6.250 - 6.499	495	66,882,309.76	11.17	574.2	75.06
6.500 - 6.749	1,214	159,103,655.44	26.58	555.9	72.4
6.750 - 6.999	1,508	204,357,810.79	34.14	536.9	67.39
Total:	4,420	598,505,073.06	100	568.5	69.36

Minimum: 4.072

Maximum: 6.750

Weighted Average: 6.357

The above table is based on Adjustable Mortgage Loans only

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21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2006-01	123	14,762,610.47	2.47	564.5	69.12
2006-02	188	25,132,453.44	4.2	554.4	70.28
2006-03	108	15,306,726.02	2.56	558.9	69.49
2006-04	6	774,076.54	0.13	549.3	67.16
2006-05	11	1,860,495.70	0.31	600	84.6
2006-06	117	13,853,458.89	2.31	565.2	66.46
2006-07	3,862	526,198,299.00	87.92	569.6	69.35
2006-08	5	616,953.00	0.1	598.2	64.53
Total:	4,420	598,505,073.06	100	568.5	69.36

Minimum: 2006-01-01
Maximum: 2006-08-01
Weighted Average: 2006-06-16

The above table is based on Adjustable Mortgage Loans only

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22. Initial Periodic Cap (%)

Initial Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2	4,420	598,505,073.06	100	568.5	69.36
Total:	4,420	598,505,073.06	100	568.5	69.36

Minimum: 2.000
Maximum: 2.000
Weighted Average: 2.000

.....
The above table is based on Adjustable Mortgage Loans only

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23. Periodic Cap (%)

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
1	4,420	598,505,073.06	100	568.5	69.36
Total:	4,420	598,505,073.06	100	568.5	69.36

Minimum: 1,000
Maximum: 1,000
Weighted Average: 1,000

The above table is based on Adjustable Mortgage Loans only

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24. Top Zip Code

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
20774	6	1,573,945.60	0.24	577.7	85.05
Other	4,947	660,201,182.75	99.76	575.5	68.24
Total:	4,953	661,775,128.35	100	575.5	68.28

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25. Source

Source	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Total:	4,953	661,775,128.35	100	575.5	68.28
	4,953	661,775,128.35	100	575.5	68.28

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26. Original Terms (mos.)

Original Terms (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT V (%)
61 - 120	17	1,254,558.21	0.19	622.6	43.86
121 - 180	132	13,246,124.08	2	618.9	59.64
181 - 240	128	13,981,045.24	2.11	620.7	63.45
241 - 300	9	1,366,337.39	0.21	658.4	54.44
301 - 360	4,667	631,927,063.43	95.49	573.3	68.65
Total:	4,953	661,775,128.35	100	575.5	68.28

Minimum: 120

Maximum: 360

Weighted Average: 353.28

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FICO Low	FICO High	LTV	Wid Avg	Current Balance	Percent of Current Balance	Wid Avg	GWAC	% MI	FICO	Wid Avg	DTL	LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only
500	524	> 65%	136,348.43	5.46	8.716	25.85	514.5	42.54	76.08	87.72	3.63	97.36	72.5	16.8	10.69	0	0	0	0
525	549	> 65%	141,508.98	9.48	8.617	64.74	536.35	41.83	78.31	88.77	4.66	97.76	75.45	15.77	8.78	0	0	0	0
550	574	> 65%	149,864.97	17.31	7.857	71.81	561.43	39.82	81.64	87.98	3.64	98.2	71.08	14.17	14.75	0	0	0	0
575	599	> 70%	155,461.38	13.95	7.672	83.89	567.05	39.5	82.98	86.51	4.32	97.76	73.61	15.64	10.76	0	0	0	0
600	624	> 70%	168,665.15	14.47	7.232	89.11	612.24	38.91	83.52	85.43	4.78	96.84	74.98	12.41	12.61	0	0	0	0
625	649	> 70%	175,941.29	14.77	6.84	93.59	636.66	39.08	84.39	85.83	3.52	96.1	74.13	12.21	13.66	0	0	0	0
650	674	> 80%	198,841.13	13.26	6.809	93.08	660.74	39.98	87.82	84.69	4.2	96.49	76.18	12.7	10.52	0	0	0	0
675	699	> 80%	202,961.38	7.81	6.486	96.68	666.21	38.79	88.42	83.89	3.53	95.1	71.61	12.48	9.91	0	0	0	0
700	724	> 80%	208,607.29	4.51	6.362	98.03	712.02	39.28	88.55	80.52	4.1	94.37	75.53	9.64	14.83	0	0	0	0
725	749	> 85%	200,834.02	2.48	6.345	93.99	724.48	39.22	90.04	73.25	2.74	88.59	81.57	10.34	8.09	0	0	0	0
750	774	> 85%	199,993.81	0.96	6.656	92.4	758.43	37.07	89.87	87.33	0	85.73	75.9	6.49	17.61	0	0	0	0
775	799	> 85%	186,991.04	0.22	6.542	100	782.22	37.43	89.05	100	0	84.5	79.9	4.6	15.5	0	0	0	0
800 max		> 85%	265,712.03	0.07	8.566	100	808.81	36.63	90	28.06	0	100	28.06	71.94	0	0	0	0	0

[illegible]

DTI Low	DTI High	FI CO	Current Balance	Percent of	Wid Avg	% MI	FI CO	DTI	LTV	% SPD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only
0%	20%	< 525	115,517.17	3.83	8.63	8.72	513.91	15.08	65.39	84.49	7.73	98.02	69.61	20.06	10.34	0
20%	24%	< 525	125,420.34	4.13	8.762	31.98	514.88	22.36	66.22	76.9	3.32	89.22	63.25	23.07	13.68	0
25%	29%	< 550	125,527.46	7.41	8.57	38.1	528.81	27.17	70.73	89.1	2.55	97.66	73.47	13.37	13.66	0
30%	34%	< 575	133,144.25	10.04	8.171	53.25	546.31	32.1	75.37	90.15	2.59	96.46	74.24	13.3	12.46	0
35%	39%	< 600	142,871.18	13.57	8.011	61.88	557.24	37.06	76.19	88.99	3.01	97.91	71.62	12.55	15.83	0
40%	44%	< 625	155,232.33	17.66	7.773	67.78	571.77	42.06	77.65	86.31	3.73	98.43	70.4	12.45	17.15	0
45%	49%	< 650	162,848.65	26.32	7.597	74.02	585.91	47.25	79.1	85.5	4.39	97.76	70.38	12.22	17.4	0
50%	54%	< 675	165,099.77	11.6	7.331	60.24	572.76	51.28	78.35	84.88	3.99	98.06	75.13	16.33	8.54	0
55% max		< 700	157,629.05	1.45	8.359	35.94	544.86	55	74.53	82.68	9.09	98.52	80.82	14.56	4.61	0

10 LOANS

<u>FICO Low</u>	<u>FICO High</u>
500	501

[illegible]

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Deutsche Bank @
 neritrust Mortgage Company
 Series 2004-R8
 siche BalTYPE in 'LIM,STD'
 4,343 records
 Balance: 704,050,611

Selection Criteria: CDDOCTYPE in 'LIM,STD'
 Table of Contents

1. Limited and Stated Docs
2. Orig LTV
3. DTI

1. Limited and Stated Docs

Limited and Stated Docs	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered by MI	WA FICO Score	WA DTI	WA Original LTV	% SFD (Attached & Detached)	% PUD (Attached & Detached)	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL
500 - 524	136,149.15	7.14	9.004	14.09	512.91	42.05	68.58	85.25	3.74	96.49	0	51.74	48.26	0	18.45	8.41	19.61
525 - 549	134,672.35	9.39	8.844	55.57	536.6	40.34	71.98	85.43	4.63	96.14	0	54.77	45.23	0	13.23	6.95	24.31
550 - 574	147,296.53	18.16	8.151	64.61	561	39.42	75.83	86.45	2.98	97.02	0	45.65	54.35	0	20.57	8.59	16.97
575 - 599	162,210.61	14.01	7.931	72.54	586.58	38.65	76.1	82.68	3.3	95.7	0	50.71	49.29	0	23.28	10.5	13.81
600 - 624	161,689.00	13.32	7.342	81.51	611.53	38.91	76.6	79.6	3.73	94.25	0	45.53	54.47	0	19.62	10.49	14.63
625 - 649	167,555.93	13.07	7.119	87.34	636.82	37.82	79.07	82.11	3.16	93.62	0	44.02	55.98	0	20.19	8.86	13.99
650 - 674	187,886.41	11.26	6.911	80.62	661.09	39.69	77.79	79.9	4.23	92.76	0	41.98	58.02	0	28.31	8.43	12.12
675 - 699	203,868.73	6.78	6.678	85.27	686.04	38.51	77.94	77.02	2.34	91.84	0	37.67	62.33	0	32.33	14.5	8.62
700 - 724	220,659.62	3.6	6.558	91.63	712.22	38.8	79.06	71.91	6.79	96.5	0	32.5	67.5	0	36.87	15.14	5.84
725 - 749	207,093.81	1.74	6.272	76.47	737.3	40.69	74.83	67.67	0	87.89	0	26.23	73.77	0	23.15	13.16	10.52
750 - 774	228,600.57	1.01	6.427	61.36	759.5	38.29	74.64	80.01	4.94	85.84	0	20.77	79.23	0	16.33	27.38	0
775 - 799	219,986.38	0.47	6.207	74.39	784.39	37.91	67.88	79.87	0	92.1	0	18.9	81.1	0	54.63	15.43	6.05
800 >=	234,015.81	0.07	8.936	100	805.63	37.8	88.48	0	0	100	0	81.69	18.31	0	81.69	0	0
Total:	162,111.58	100	7.675	70.91	606.96	39.26	75.94	81.88	3.55	94.76	0	45.3	54.7	0	22.39	9.89	14.85

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2. Orig LTV

Orig LTV	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered by MI	WA FICO Score	WA DTI	WA Original LTV	% SFD (Attached & Detached)	% PUD (Attached & Detached)	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL
<= 59	132,277.49	9.32	7.458	0	603.75	38.06	48.28	81.96	1.83	95.92	0	27.22	72.78	0	30.65	14.12	8.67
60 - 64	151,748.79	5.82	7.847	51.49	581.98	38.64	62.37	79.98	2.29	93.93	0	27.75	72.25	0	26.18	8.53	18.97
65 - 69	158,026.41	8.55	7.546	73.74	598.84	37.55	67.61	75.33	3.41	91.64	0	30.33	69.67	0	25.15	7.91	12.11
70 - 74	167,641.68	12.12	7.729	67.06	593.85	39.28	72.89	79.47	3.52	94.86	0	41.47	58.53	0	27.08	11.71	15.63
75 - 79	158,341.19	19.41	7.794	74.35	597.18	39.47	76.91	81.52	3.48	95.3	0	36.5	63.5	0	18.05	11.32	14.87
80 - 84	167,455.66	18.93	7.623	88.56	611.87	39.98	81.77	82.73	5.14	95.43	0	46.45	53.55	0	22.62	9.12	14.66
85 - 89	176,486.32	16.09	7.71	85.39	620.48	39.76	86.99	83.78	2.95	94.85	0	64.1	35.9	0	19.33	8.56	17.29
90 - 94	177,937.18	9.76	7.63	87.53	635.95	39.6	90.02	87.61	4.11	94.26	0	75.23	24.77	0	17.23	7.01	15.99
Total:	162,111.58	100	7.675	70.91	606.96	39.26	75.94	81.88	3.55	94.76	0	45.3	54.7	0	22.39	9.89	14.85

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3. DTI

DTI	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered by MI	WA FICO Score	WA DTI	WA Original LTV	% SFD (Attached & Detached	% PUD (Attached & Detached	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL
<= 19	141,262.65	5.72	7,668	72.91	607.86	13.59	74.32	74.49	2.35	80.04	0	66.04	33.96	0	18.14	9.08	16.14
20 - 24	140,412.14	5.32	7,609	71.87	609.74	22.18	74.02	87.73	1.49	93.27	0	51.42	48.58	0	25.43	5.13	11.3
25 - 29	142,734.13	6.99	7,609	68.38	609.69	27.18	75.17	83.41	2.97	93.71	0	50.73	49.27	0	22.17	6.6	18.23
30 - 34	146,987.64	9.39	7,631	72.97	610.99	32	75.32	82.83	4.55	94.72	0	45.55	54.45	0	20.25	9.47	14.36
35 - 39	162,856.32	13.62	7,665	71.16	606.57	37.14	75.4	84.14	4.16	96.35	0	40.87	59.13	0	23.59	8.55	14.37
40 - 44	163,839.97	18.8	7,643	73.31	608.33	42.22	76.24	79.43	3.91	96.14	0	38.18	61.82	0	23.27	9.02	16.74
45 - 49	179,201.11	29.55	7,591	74.32	613.9	47.2	76.84	81.35	3.73	95.52	0	38.46	61.54	0	23.54	13.12	12.89
50 - 54	171,148.09	9.68	8,048	57.71	582.68	51.11	76.74	84.1	2.73	97.37	0	63.63	36.37	0	17.66	10.45	16.31
55 >=	160,962.72	0.91	8,615	27	532.92	55	73.68	82.93	3.14	100	0	75.94	24.06	0	32.02	0	22.27
Total:	162,111.58	100	7,675	70.91	606.96	39.26	75.94	81.88	3.55	94.76	0	45.3	54.7	0	22.39	9.89	14.85

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This Structural Term Sheet, Collateral Term Sheet, or Computational Materials, as appropriate (the "material"), was prepared solely by the Underwriter(s), is privileged and confidential, is intended for use by the addressee only, and may not be provided to any third party other than the addressee's legal, tax, financial and/or accounting advisors for the purpose of evaluating such information. Prospective investors are advised to read carefully, and rely solely on, the final prospectus and prospectus supplement (the "Final Prospectus") related to the securities (the "Securities") in making their investment decisions. This material does not include all relevant information relating to the Securities described herein, particularly with respect to the risk and special considerations associated with an investment in the Securities. All information contained herein is preliminary and it is anticipated that such information will change. Any information contained herein will be more fully described in, and will be fully superseded by the preliminary prospectus supplement, if applicable, and Final Prospectus. Although the information contained in the material is based on sources the Underwriter(s) believe(s) to be reliable, the Underwriter(s) make(s) no representation or warranty that such information is accurate or complete. Such information should not be viewed as projections, forecasts, predictions, or opinions with respect to value. Prior to making any investment decisions, a prospective investor shall receive and fully review the final Prospectus. NOTHING HEREIN SHOULD BE CONSIDERED AN OFFER TO SELL OR SOLICITATION OF ANY OFFER TO BUY ANY SECURITIES. The Underwriter(s) may hold long or short positions in or buy and sell Securities or related securities or perform for or solicit investment banking services from, any company mentioned herein.

2,500,000,756

FICO Low	FICO Mid	FICO High	LTV	Current Balance	Percent of Current Balance	Wtd Avg SWAC	% M1	Wtd Avg FICO	Wtd Avg DTI	Wtd Avg W/Avg	% SPD	% PUD	% Owner Occ	% Full Dgc	% 1st Dgc	% Stated Dgc	% Int Only	TOTAL BAL
524	526	528	> 65%	136,484.43	8.77%	8.77%	25.59	514.9	42.94	76.09	60.72	3.59	87.56	72.45	16.9	70.99	0	119,300,487.00
529	531	533	> 65%	141,506.90	8.78%	8.78%	24.91	520.33	41.85	78.51	60.72	4.60	87.56	75.48	17.78	70.99	0	206,917,134.00
534	536	538	> 65%	146,529.37	8.79%	8.79%	24.23	525.76	40.76	80.02	60.72	5.60	87.56	78.51	18.57	70.99	0	263,430,661.00
539	541	543	> 65%	151,551.84	8.80%	8.80%	23.55	531.19	39.67	81.33	60.72	6.60	87.56	81.54	19.36	70.99	0	320,948,188.00
544	546	548	> 65%	156,574.31	8.81%	8.81%	22.87	536.62	38.58	82.66	60.72	7.60	87.56	84.59	20.15	70.99	0	378,465,715.00
549	551	553	> 65%	161,596.78	8.82%	8.82%	22.19	542.05	37.49	83.99	60.72	8.60	87.56	87.61	20.94	70.99	0	435,983,242.00
554	556	558	> 65%	166,619.25	8.83%	8.83%	21.51	547.48	36.40	85.32	60.72	9.60	87.56	90.64	21.73	70.99	0	493,500,769.00
559	561	563	> 70%	171,641.72	8.84%	8.84%	20.83	552.91	35.31	86.65	60.72	10.60	87.56	93.67	22.52	70.99	0	551,018,296.00
564	566	568	> 70%	176,664.19	8.85%	8.85%	20.15	558.34	34.22	87.98	60.72	11.60	87.56	96.70	23.31	70.99	0	608,535,823.00
569	571	573	> 70%	181,686.66	8.86%	8.86%	19.47	563.77	33.13	89.31	60.72	12.60	87.56	99.73	24.10	70.99	0	666,053,350.00
574	576	578	> 70%	186,709.13	8.87%	8.87%	18.79	569.20	32.04	90.64	60.72	13.60	87.56	102.76	24.89	70.99	0	723,570,877.00
579	581	583	> 70%	191,731.60	8.88%	8.88%	18.11	574.63	30.95	91.97	60.72	14.60	87.56	105.79	25.68	70.99	0	781,088,404.00
584	586	588	> 70%	196,754.07	8.89%	8.89%	17.43	580.06	29.86	93.30	60.72	15.60	87.56	108.82	26.47	70.99	0	838,605,931.00
589	591	593	> 70%	201,776.54	8.90%	8.90%	16.75	585.49	28.77	94.63	60.72	16.60	87.56	111.85	27.26	70.99	0	896,123,458.00
594	596	598	> 70%	206,799.01	8.91%	8.91%	16.07	590.92	27.68	95.96	60.72	17.60	87.56	114.88	28.05	70.99	0	953,640,985.00
599	601	603	> 70%	211,821.48	8.92%	8.92%	15.39	596.35	26.59	97.29	60.72	18.60	87.56	117.91	28.84	70.99	0	1,011,158,512.00
604	606	608	> 70%	216,843.95	8.93%	8.93%	14.71	601.78	25.50	98.62	60.72	19.60	87.56	120.94	29.63	70.99	0	1,068,676,039.00
609	611	613	> 70%	221,866.42	8.94%	8.94%	14.03	607.21	24.41	99.95	60.72	20.60	87.56	123.97	30.42	70.99	0	1,126,193,566.00
614	616	618	> 70%	226,888.89	8.95%	8.95%	13.35	612.64	23.32	101.28	60.72	21.60	87.56	127.00	31.21	70.99	0	1,183,711,093.00
619	621	623	> 70%	231,911.36	8.96%	8.96%	12.67	618.07	22.23	102.61	60.72	22.60	87.56	130.03	32.00	70.99	0	1,241,228,620.00
624	626	628	> 70%	236,933.83	8.97%	8.97%	12.00	623.50	21.14	103.94	60.72	23.60	87.56	133.06	32.79	70.99	0	1,298,746,147.00
629	631	633	> 70%	241,956.30	8.98%	8.98%	11.32	628.93	20.05	105.27	60.72	24.60	87.56	136.09	33.58	70.99	0	1,356,263,674.00
634	636	638	> 70%	246,978.77	8.99%	8.99%	10.64	634.36	18.96	106.60	60.72	25.60	87.56	139.12	34.37	70.99	0	1,413,781,201.00
639	641	643	> 70%	251,999.24	9.00%	9.00%	10.00	639.79	17.87	107.93	60.72	26.60	87.56	142.15	35.16	70.99	0	1,471,298,728.00
644	646	648	> 70%	257,021.71	9.01%	9.01%	9.32	645.22	16.78	109.26	60.72	27.60	87.56	145.18	35.95	70.99	0	1,528,816,255.00
649	651	653	> 70%	262,044.18	9.02%	9.02%	8.64	650.65	15.69	110.59	60.72	28.60	87.56	148.21	36.74	70.99	0	1,586,333,782.00
654	656	658	> 70%	267,066.65	9.03%	9.03%	7.96	656.08	14.60	111.92	60.72	29.60	87.56	151.24	37.53	70.99	0	1,643,851,309.00
659	661	663	> 70%	272,089.12	9.04%	9.04%	7.28	661.51	13.51	113.25	60.72	30.60	87.56	154.27	38.32	70.99	0	1,701,368,836.00
664	666	668	> 70%	277,111.59	9.05%	9.05%	6.60	666.94	12.42	114.58	60.72	31.60	87.56	157.30	39.11	70.99	0	1,758,886,363.00
669	671	673	> 80%	282,134.06	9.06%	9.06%	5.92	672.37	11.33	115.91	60.72	32.60	87.56	160.33	39.90	70.99	0	1,816,403,890.00
674	676	678	> 80%	287,156.53	9.07%	9.07%	5.24	677.80	10.24	117.24	60.72	33.60	87.56	163.36	40.69	70.99	0	1,873,921,417.00
679	681	683	> 80%	292,179.00	9.08%	9.08%	4.56	683.23	9.15	118.57	60.72	34.60	87.56	166.39	41.48	70.99	0	1,931,438,944.00
684	686	688	> 80%	297,201.47	9.09%	9.09%	3.88	688.66	8.06	119.90	60.72	35.60	87.56	169.42	42.27	70.99	0	1,988,956,471.00
689	691	693	> 80%	302,223.94	9.10%	9.10%	3.20	694.09	6.97	121.23	60.72	36.60	87.56	172.45	43.06	70.99	0	2,046,474,000.00
694	696	698	> 80%	307,246.41	9.11%	9.11%	2.52	699.52	5.88	122.56	60.72	37.60	87.56	175.48	43.85	70.99	0	2,103,991,527.00
699	701	703	> 80%	312,268.88	9.12%	9.12%	1.84	704.95	4.79	123.89	60.72	38.60	87.56	178.51	44.64	70.99	0	2,161,509,054.00
704	706	708	> 80%	317,291.35	9.13%	9.13%	1.16	710.38	3.70	125.22	60.72	39.60	87.56	181.54	45.43	70.99	0	2,219,026,581.00
709	711	713	> 85%	322,313.82	9.14%	9.14%	0.48	715.81	2.61	126.55	60.72	40.60	87.56	184.57	46.22	70.99	0	2,276,544,108.00
714	716	718	> 85%	327,336.29	9.15%	9.15%	0.00	721.24	1.52	127.88	60.72	41.60	87.56	187.60	47.01	70.99	0	2,334,061,635.00
719	721	723	> 85%	332,358.76	9.16%	9.16%	0.00	726.67	0.43	129.21	60.72	42.60	87.56	190.63	47.80	70.99	0	2,391,579,162.00
724	726	728	> 85%	337,381.23	9.17%	9.17%	0.00	732.10	0.00	130.54	60.72	43.60	87.56	193.66	48.59	70.99	0	2,449,096,689.00
729	731	733	> 85%	342,403.70	9.18%	9.18%	0.00	737.53	0.00	131.87	60.72	44.60	87.56	196.69	49.38	70.99	0	2,506,614,216.00
734	736	738	> 85%	347,426.17	9.19%	9.19%	0.00	742.96	0.00	133.20	60.72	45.60	87.56	199.72	50.17	70.99	0	2,564,131,743.00
739	741	743	> 85%	352,448.64	9.20%	9.20%	0.00	748.39	0.00	134.53	60.72	46.60	87.56	202.75	50.96	70.99	0	2,621,649,270.00
744	746	748	> 85%	357,471.11	9.21%	9.21%	0.00	753.82	0.00	135.86	60.72	47.60	87.56	205.78	51.75	70.99	0	2,679,166,797.00
749	751	753	> 85%	362,493.58	9.22%	9.22%	0.00	759.25	0.00	137.19	60.72	48.60	87.56	208.81	52.54	70.99	0	2,736,684,324.00
754	756	758	> 85%	367,516.05	9.23%	9.23%	0.00	764.68	0.00	138.52	60.72	49.60	87.56	211.84	53.33	70.99	0	2,794,201,851.00
759	761	763	> 85%	372,538.52	9.24%	9.24%	0.00	770.11	0.00	139.85	60.72	50.60	87.56	214.87	54.12	70.99	0	2,851,719,378.00
764	766	768	> 85%	377,560.99	9.25%	9.25%	0.00	775.54	0.00	141.18	60.72	51.60	87.56	217.90	54.91	70.99	0	2,909,236,905.00
769	771	773	> 85%	382,583.46	9.26%	9.26%	0.00	780.97	0.00	142.51	60.72	52.60	87.56	220.93	55.70	70.99	0	2,966,754,432.00
774	776	778	> 85%	387,605.93	9.27%	9.27%	0.00	786.40	0.00	143.84	60.72	53.60	87.56	223.96	56.49	70.99	0	3,024,271,959.00
779	781	783	> 85%	392,628.40	9.28%	9.28%	0.00	791.83	0.00	145.17	60.72	54.60	87.56	226.99	57.28	70.99	0	3,081,789,486.00
784	786	788	> 85%	397,650.87	9.29%	9.29%	0.00	797.26	0.00	146.50	60.72	55.60	87.56	230.02	58.07	70.99	0	3,139,307,013.00
789	791	793	> 85%	402,673.34	9.30%	9.30%	0.00	802.69	0.00	147.83	60.72	56.60	87.56	233.05	58.86	70.99	0	3,196,824,540.00
794	796	798	> 85%	407,695.81	9.31%	9.31%	0.00	808.12	0.00	149.16	60.72	57.60	87.56	236.08	59.65	70.99	0	3,254,342,067.00

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[illegible][illegible]

Deutsche Bank @
West Mortgage Company
Series 2004-R8
DOCTYPE in 'LIM.STD'
4,343 records
Balance: 704,050,611

Selection Criteria: CDDOCTYPE in 'LIM.STD'
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1. Limited and Stated Docs
2. Other LTV
3. DII

1. Limited and Stated Docs

Limited and Stated Docs	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered by MI	WA FICO Score	WA DTI	WA Original LTV	% SFD (Attached & Detached)	% PUD (Attached & Detached)	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL	total balcurr
500 - 624	136,149,15	7.14	9.004	14.09	512.91	42.05	68.58	85.25	3.74	96.49	0	51.74	48.26	0	18.45	8.41	19.61	50,239,036.50
525 - 549	134,672.35	9.39	8.844	55.57	536.6	40.34	71.98	85.43	4.63	96.14	0	54.77	45.23	0	13.23	6.99	24.31	66,124,123.72
550 - 624	147,296.43	18.16	8.151	64.61	581	39.42	75.83	88.45	2.98	97.02	0	45.65	54.35	0	20.57	8.59	16.97	127,853,388.49
575 - 599	162,210.61	14.01	7.931	72.54	596.58	38.65	76.1	82.68	3.3	95.7	0	50.71	49.29	0	23.28	10.5	13.81	98,624,053.77
600 - 624	161,689.00	13.32	7.542	81.51	611.53	38.91	76.6	79.6	3.73	94.25	0	45.53	54.47	0	19.62	10.43	14.63	93,779,621.77
625 - 649	167,353.93	13.07	7.119	82.34	636.82	37.82	79.07	82.11	3.18	93.62	0	44.02	55.98	0	28.19	8.88	13.98	91,988,205.52
650 - 674	167,886.41	11.26	6.911	80.62	661.09	38.69	77.79	79.9	4.23	92.76	0	41.98	58.02	0	28.31	8.43	12.12	79,288,053.62
675 - 699	203,888.73	6.78	6.678	85.27	688.04	38.51	77.94	77.02	2.34	91.94	0	37.67	62.33	0	32.33	14.3	8.62	47,705,282.45
700 - 724	220,659.62	3.6	6.538	91.63	712.22	38.8	79.06	71.91	6.79	96.5	0	32.5	67.5	0	36.87	15.14	5.84	25,313,856.22
725 - 749	207,093.81	1.74	6.272	76.47	737.3	40.69	74.83	67.67	0	85.94	0	26.23	73.77	0	23.15	13.16	10.52	12,218,534.69
750 - 774	228,600.57	1.01	6.427	61.36	754.39	38.29	74.64	80.01	4.94	92.1	0	18.9	81.1	0	54.63	15.43	6.05	3,299,795.70
775 - 799	219,986.38	0.47	6.207	74.39	764.39	37.91	67.88	79.87	0	100	0	81.69	18.31	0	81.69	0	0	488,031.62
800 >=	234,015.81	0.07	8.936	100	805.63	37.8	88.48	0	0	0	0	45.3	54.7	0	22.39	9.88	14.85	704,050,611.24
Total:	162,111.58	100	7.875	70.91	606.98	39.26	75.94	81.88	3.55	94.76	0	45.3	54.7	0	22.39	9.88	14.85	704,050,611.24

2. Orig LTV

Orig LTV	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered By MI	WA FICO Score	WA DTI	WA Original LTV	% SFD (Attached & Detached)	% PUJ (Attached & Detached)	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL	Total balcurr
<= 59	132,277.49	9.32	7.458	0	603.75	38.06	48.28	81.96	1.83	95.92	0	27.22	72.78	0	30.65	14.12	8.67	65,609,633.78
60 - 64	151,748.79	5.82	7.847	51.49	581.98	38.64	62.37	79.98	2.29	93.93	0	27.75	72.25	0	26.18	8.53	18.97	40,972,173.89
65 - 69	158,026.41	8.55	7.546	73.74	598.84	37.55	67.61	75.33	3.41	91.64	0	30.33	69.67	0	25.16	7.91	12.11	60,208,063.44
70 - 74	167,841.88	12.12	7.729	67.06	593.85	39.28	72.89	79.47	3.52	94.86	0	41.47	58.53	0	27.08	11.71	15.63	85,329,617.11
75 - 79	158,341.19	19.41	7.794	74.35	597.18	39.47	76.91	81.52	3.48	95.3	0	36.5	63.5	0	18.05	11.32	14.87	136,648,451.19
80 - 84	167,455.66	18.93	7.623	88.56	611.87	39.98	81.77	82.73	5.14	95.43	0	46.45	53.55	0	22.62	9.12	14.66	133,294,704.53
85 - 89	176,486.32	16.09	7.71	85.39	620.48	39.76	86.99	83.78	2.99	94.85	0	64.1	35.9	0	19.33	8.56	17.29	113,304,716.05
90 - 94	177,937.18	9.76	7.63	87.53	635.95	39.6	90.02	87.61	4.11	94.26	0	75.23	24.77	0	17.23	7.01	15.93	68,683,751.25
Total:	162,111.58	100	7.673	70.91	606.96	39.28	75.94	81.88	3.59	94.78	0	45.3	54.7	0	22.39	9.89	14.83	704,050,611.24

3. DTI

DTI	WA Current Balance	Pct. Current Balance	WA Gross WAC	% Covered by MI	WA FICO Score	WA DTI	WA Original LTV	% SFD (Attached & Detached)	% PUD (Attached & Detached)	% Owner Occupied	% Full Doc.	% Limited Doc.	% Stated Doc.	% IO Loans	% CA	% NY	% FL	total balcurr
<= 19	141,282.65	5.72	7,668	72.91	607.86	13.59	74.32	74.49	2.35	80.04	0	66.04	33.96	0	18.14	9.08	16.14	40,299,855.92
20 - 24	140,412.14	5.32	7,609	71.87	609.74	22.18	74.02	87.43	1.49	93.27	0	51.42	48.58	0	25.43	5.13	11.3	37,490,042.06
25 - 29	142,734.13	6.39	7,609	68.38	609.69	27.18	75.17	83.41	2.97	93.71	0	50.73	49.27	0	22.17	6.6	18.23	49,243,274.55
30 - 34	146,987.64	9.38	7,631	72.97	610.99	32	75.32	82.83	4.55	94.72	0	45.55	54.45	0	20.25	9.47	14.36	66,144,437.93
35 - 39	162,056.32	13.62	7,665	71.16	606.57	37.14	75.4	84.14	4.16	96.35	0	40.87	59.13	0	23.59	8.55	14.37	95,922,374.60
40 - 44	163,839.97	18.6	7,643	73.31	608.33	42.22	76.24	79.43	3.91	96.14	0	38.18	61.82	0	23.27	9.02	16.74	132,382,692.84
45 - 49	179,201.11	29.54	7,591	74.32	613.8	47.2	76.84	81.35	3.73	95.52	0	38.46	61.54	0	23.54	13.12	12.89	208,052,486.13
50 - 54	171,148.09	9.68	8,048	57.71	592.86	51.11	76.74	84.1	2.73	97.37	0	63.63	36.37	0	17.66	10.45	16.31	68,116,938.59
55 >=	160,962.72	0.91	8,615	27	532.92	59	73.65	82.93	3.14	100	0	75.94	24.06	0	32.02	0	22.27	6,438,508.62
Total:	162,111.58	100	7,675	70.91	608.96	39.26	73.94	81.88	3.53	94.76	0	45.3	54.7	0	22.39	9.89	14.85	704,050,611.24

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Deutsche Bank @
Ameritrust Mortgage Company
Series 2004-R8
SCOREFICO1 < 550
3,125 records
Balance: 425,378,603

Selection Criteria: SCOREFICO1 < 550
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1. Summary Statistics

As-of / Cut-off Date: 2004-08-01
Number of Mortgage Loans: 3,125
Aggregate Current Principal Balance: 425,378,602.71
Minimum Balance: 58,812.96
Maximum Balance: 599,554.71
Average Current Principal Balance: 136,121.15
Aggregate Original Principal Balance: 425,852,896.00
Minimum Balance: 60,000.00
Maximum Balance: 600,000.00
Average Original Principal Balance: 136,272.93
1st Lien: 100.00
Weighted Average Gross Coupon: 8.612
Minimum Coupon: 5.990
Maximum Coupon: 13.350
Weighted Average Original Term: 356
Minimum Term: 120
Maximum Term: 360
Weighted Average Remaining Term: 355
Minimum Term: 116
Maximum Term: 360
Weighted Average Margin: 6.582
Minimum Margin: 4.072
Maximum Margin: 6.750
Weighted Average Maximum Rate: 14.573
Minimum Max Rate: 12.150
Maximum Max Rate: 18.950
Weighted Average Minimum Rate: 8.573
Minimum Min Rate: 6.150
Maximum Min Rate: 12.950
Weighted Average Original LTV: 72.43
Minimum Original LTV: 14.46
Maximum Original LTV: 92.31
Weighted Average FICO Score: 528

Minimum FICO: 500
Maximum FICO: 549
Top 5 States: CA(18%), FL(16%), NY(7%), MA(6%), TX(6%)

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2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
A2/28	2,842	395,278,826.29	92.92	527.5	72.46
Fixed - 30 Year	173	19,588,674.78	4.6	528.1	72.67
A2/18	44	4,401,775.21	1.03	527.4	68.64
A2/13	40	3,797,277.21	0.89	527.2	66.67
Fixed - 15 Year	14	1,098,528.36	0.26	529.9	72.65
Fixed - 25 Year	4	632,473.58	0.15	513.1	76.82
Fixed - 20 Year	6	454,895.35	0.11	536.8	72.24
Fixed - 10 Year	2	126,151.93	0.03	539.4	68.73
Total:	3,125	425,378,602.71	100	527.5	72.43

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3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to Income (%)	Gross Coupon (%)	FICO	DTI (%)
50,000.01 - 100,000.00	1,236	94,763,238.00	22.25	349.4	39.37	9.323	527.5	70.33
100,000.01 - 150,000.00	915	111,129,476.00	26.1	354.56	41.12	8.598	526.6	72.75
150,000.01 - 200,000.00	477	82,849,504.00	19.45	356.58	42.58	8.406	528.3	72.51
200,000.01 - 250,000.00	233	52,137,285.00	12.24	356.7	42.6	8.214	527.2	73.43
250,000.01 - 300,000.00	135	36,837,961.00	8.65	357.73	42.2	8.198	527.6	73.38
300,000.01 - 350,000.00	68	22,136,489.00	5.2	358.12	43.47	8.406	529.3	74.37
350,000.01 - 400,000.00	33	12,377,343.00	2.91	358.58	42.32	8.419	528.2	76.06
400,000.01 - 450,000.00	9	3,823,500.00	0.9	351.07	50.92	7.994	523.6	74.36
450,000.01 - 500,000.00	5	2,647,000.00	0.62	359	49.91	8.532	522.4	76.39
500,000.01 - 550,000.00	5	2,897,000.00	0.68	359	38.24	7.718	530.8	70.11
550,000.01 - 600,000.00	3,125	425,852,896.00	100	354.71	41.55	8.612	527.5	72.43
Total:								

Minimum: 60,000.00
Maximum: 600,000.00
Average: 136,272.93
Total: 425,852,896.00

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4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
50,000.01 - 100,000.00	1,238	94,852,859.36	22.3	527.5	70.2
100,000.01 - 150,000.00	914	110,944,358.43	26.08	526.8	72.77
150,000.01 - 200,000.00	476	82,608,619.02	19.42	528.3	72.92
200,000.01 - 250,000.00	233	52,082,997.87	12.24	527.2	72.43
250,000.01 - 300,000.00	135	36,803,927.63	8.65	527.6	73.36
300,000.01 - 350,000.00	68	22,111,555.85	5.2	529.3	74.21
350,000.01 - 400,000.00	33	12,367,194.54	2.91	528.2	76.06
400,000.01 - 450,000.00	9	3,817,333.69	0.9	523.6	74.36
450,000.01 - 500,000.00	9	4,249,442.57	1	527.6	72.43
500,000.01 - 550,000.00	5	2,645,385.85	0.62	522.4	76.38
550,000.01 - 600,000.00	5	2,894,927.90	0.68	530.8	76.18
Total	3,125	425,378,602.71	100	527.5	72.43

Minimum: 58,812.96
Maximum: 599,554.71
Average: 136,121.15

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5. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	2	126,151.93	0.03	539.4	68.73
121 - 180	54	4,895,805.57	1.15	527.8	66.02
181 - 240	50	4,856,670.56	1.14	528.3	38.96
241 - 300	4	632,473.58	0.15	513.1	76.82
301 - 360	3,015	414,867,501.07	97.53	527.5	72.51
Total:	3,125	425,378,602.71	100	527.5	72.43

Minimum: 116

Maximum: 360

Weighted Average: 354.71

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6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV
5.500 - 5.999	1	124,794.64	0.03	524	77.78
6.000 - 6.499	2	344,767.13	0.08	528.9	60.45
6.500 - 6.999	65	12,920,287.46	3.04	533.1	66.04
7.000 - 7.499	198	37,169,665.34	8.74	527.3	69.01
7.500 - 7.999	692	113,960,729.88	26.79	528.1	71.63
8.000 - 8.499	342	46,998,869.24	11.05	526.4	72.22
8.500 - 8.999	738	95,327,660.02	22.41	527.2	73.22
9.000 - 9.499	223	26,857,774.78	6.31	528	73.6
9.500 - 9.999	141	48,591,688.64	11.42	527.3	74.64
10.000 - 10.499	141	14,687,696.59	3.45	526.9	74.32
10.500 - 10.999	160	15,944,379.20	3.75	526.7	74.82
11.000 - 11.499	53	4,112,958.91	0.97	524.4	74.21
11.500 - 11.999	58	4,611,170.29	1.08	526.5	75.09
12.000 - 12.499	19	2,422,020.38	0.57	524.9	77.34
12.500 - 12.999	12	1,234,201.85	0.29	525.2	75.06
13.000 - 13.499	1	69,938.36	0.02	508	46.67
Total:	3,125	425,378,602.71	100	527.5	72.43

Minimum: 5.990

Maximum: 13.350

Weighted Average: 8.612

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7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 25.00	16	1,395,919.89	0.33	530.1	19.75
25.01 - 30.00	14	1,265,683.32	0.3	529.7	27.49
30.01 - 35.00	15	1,557,046.78	0.37	534.1	32.46
35.01 - 40.00	34	3,665,809.00	0.86	521.1	37.87
40.01 - 45.00	37	4,097,699.19	0.96	528.1	42.91
45.01 - 50.00	76	9,695,788.68	2.28	526.2	48.17
50.01 - 55.00	83	10,182,130.30	2.39	525.7	52.91
55.01 - 60.00	300	38,530,889.61	9.06	522.9	58.92
60.01 - 65.00	213	28,709,023.44	6.75	525.3	63.39
65.01 - 70.00	252	35,189,727.06	8.27	528	68.21
70.01 - 75.00	1,004	134,478,442.62	31.61	523.1	74.15
75.01 - 80.00	381	54,365,487.32	12.76	532.6	78.6
80.01 - 85.00	672	98,000,633.02	23.04	533.4	84.22
85.01 - 90.00	25	3,990,479.32	0.94	528.3	88.41
90.01 - 95.00	3	253,843.16	0.06	528.6	91.36
Total:	3,125	425,378,602.71	100	527.5	72.43

Minimum: 14.46

Maximum: 92.31

Weighted Average by Original Balance: 72.428

Weighted Average by Current Balance: 72.428

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8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV
500 - 519	824	107,208,274.22	25.2	509.2	67.85
520 - 539	1,627	227,511,578.43	53.48	529.4	74.29
540 - 559	674	90,658,750.06	21.31	544.4	73.17
Total:	3,125	425,378,602.71	100	527.5	72.43

Minimum: 500
Maximum: 549
Weighted Average: 528
% OFB missing FICOs: 0.0

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9. Range of Debt-to-Income Ratios

Range of Debt-to-Income Ratios	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 20.00	160	19,335,246.62	4.55	527.8	68.86
20.01 - 25.00	171	18,841,879.28	4.43	528	68.7
25.01 - 30.00	263	33,698,224.87	7.92	528.3	71.03
30.01 - 35.00	318	42,082,390.20	9.89	528	72.56
35.01 - 40.00	425	56,748,770.12	13.34	527.9	71.23
40.01 - 45.00	494	67,595,041.36	15.89	527.2	72.59
45.01 - 50.00	598	82,184,643.01	19.32	528.2	73.72
50.01 - 55.00	696	104,889,407.28	24.66	526.4	73.66
Total:	3,125	425,378,602.71	100	527.5	72.43

Minimum: 2.00
Maximum: 55.00
Weighted Average: 41.55

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10. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLT ¹ (%)
California	375	76,583,131.46	18	527.3	69.15
Florida	569	68,064,654.32	16	527.1	74.01
New York	162	31,503,464.86	7.41	527	68.02
Massachusetts	134	24,082,332.41	5.66	527.1	67.72
Texas	243	23,596,401.57	5.55	527.3	73.47
Illinois	152	20,296,552.09	4.77	527.1	72.48
Michigan	128	18,331,437.94	4.31	527.8	75.15
Wisconsin	169	18,105,052.59	4.26	525.6	72.68
Pennsylvania	109	12,888,778.58	3.03	529.3	75.12
Minnesota	72	12,103,951.79	2.85	528.2	74.67
Georgia	95	10,205,674.60	2.4	525.7	75.57
Connecticut	61	9,485,821.70	2.23	526.6	73.87
Missouri	70	7,921,467.51	1.86	526.9	76.52
Washington	45	7,367,494.80	1.73	527.6	74.43
Colorado	46	7,250,709.30	1.7	528.5	75.29
Nevada	34	6,443,478.09	1.51	525.5	73.55
Alabama	57	5,705,041.39	1.34	529.8	75.07
Tennessee	55	5,610,534.30	1.32	530.4	76.32
Louisiana	51	5,151,988.79	1.21	529.5	76.32
Indiana	52	5,076,917.16	1.19	529.3	76.3
Missouri	49	5,011,107.77	1.18	529.4	76.46
Rhode Island	33	4,530,827.61	1.07	529.2	64.91
New Hampshire	32	4,505,633.44	1.06	526.2	70.85
North Carolina	45	4,200,378.51	0.99	528	75.3
Arizona	26	3,580,158.98	0.84	522.3	72.08
Ohio	34	3,456,227.07	0.81	527	76.96
Oklahoma	36	3,397,358.96	0.8	526.8	78.5

Maine	26	3,067,260.01	0.72	529.8	68.87
Delaware	19	2,569,579.70	0.6	532.5	79.87
Mississippi	22	2,274,936.07	0.53	531	73.07
Nebraska	20	1,804,619.31	0.42	532.1	76.06
Kansas	16	1,741,112.52	0.41	532.5	73.8
Utah	12	1,688,267.09	0.4	531.8	77.86
South Carolina	15	1,411,276.12	0.33	534.6	76.7
Hawaii	6	1,215,808.93	0.29	547.1	65.17
Iowa	13	909,796.57	0.21	521.4	75.09
Arkansas	11	799,885.20	0.19	536.1	69.95
Kentucky	8	744,920.49	0.18	526.3	73.92
Alaska	5	656,177.08	0.15	519.8	63.61
Oregon	6	652,628.38	0.15	518.8	72.95
Vermont	4	551,039.70	0.13	533.5	77.46
Montana	3	378,356.76	0.09	532.6	76.75
Wyoming	4	343,901.75	0.08	536.2	69.43
Idaho	1	112,459.44	0.03	547	90
Total:	3,125	425,378,602.71	100	527.5	72.43

Number of States Represented: 44

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11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	CLTV (%)
Owner Occupied	3,034	414,711,603.96	97.48	527.5	72.49
Investment	67	6,927,147.28	1.63	528	.69
Second Home	24	3,739,854.47	0.88	527.5	72.02
Total:	3,125	425,378,602.71	100	527.5	72.43

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12. Income Documentation

Income Documentation	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	CLTV (%)
Full Documentation	2,265	309,015,442.49	72.64	527.9	73.15
Limited Documentation	427	62,211,264.79	14.62	526.8	74.39
Stated Documentation	433	54,151,895.43	12.73	525.8	66.06
Total:	3,125	425,378,602.71	100	527.5	72.43

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13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Refinance - Debt Consolidation Cash Out	2,947	402,795,898.66	94.69	527.5	72.22
Refinance - Debt Consolidation No Cash Out	174	21,864,620.00	5.14	527.4	76.22
Purchase	4	718,074.05	0.17	531.9	73.08
Total:	3,125	425,378,602.71	100	527.5	72.43

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14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
B	1,779	246,219,078.05	57.88	533.7	76.03
C	1,064	143,481,976.67	33.73	518.6	69.78
D	264	32,696,568.57	7.69	519.8	56.27
1A	4	814,603.07	0.19	532.3	75.81
2A	11	1,690,511.43	0.4	526.1	78.97
3A	2	359,953.93	0.08	532.6	89.39
7A	1	115,890.99	0.03	507	80
Total:	3,125	425,378,602.71	100	527.5	72.43

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5. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Single-Family Detached	2,778	370,484,619.08	67.6	527.4	72.62
2-4 Family	110	18,773,507.96	4.41	529.8	67.63
PUD	97	14,472,717.36	3.4	528.7	71.84
Condo	68	11,235,468.74	2.64	525.3	71.31
Single Family Attached	30	2,993,286.26	0.7	525.4	72.08
Manu. Housing / Mobile	33	2,825,524.24	0.66	526	51.77
Attached PUD	9	1,586,480.47	0.37	534.4	75.75
Total:	3,125	425,378,602.71	100	527.5	72.43

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16. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	1,074	140,373,674.66	33	527.4	72.21
12	47	6,396,133.92	1.5	528.3	66.27
24	3	322,965.97	0.08	539.9	78.69
30	2	495,629.24	0.12	526.8	84.93
36	1,999	277,790,198.92	65.3	527.6	72.65
Total:	3,125	425,378,602.71	100	527.5	72.43

Non-zero Weighted Average Prepay Penalty Term: 35

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17. Conforming vs. Nonconforming

Conforming vs. Nonconforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Conforming	3,046	393,840,844.44	89.50	697.5	77.28
Non-conforming	29	31,557,788.27	7.43	628.2	74.50
Total	3,125	425,378,602.71	100	527.5	72.43

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18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FCR (%)	OTV (%)
12.000 - 12.499	2	344,767.43	6.88	628.9	60.45
12.500 - 12.999	64	12,761,415.79	3.16	533	66.21
13.000 - 13.499	197	37,077,923.51	9.19	527.3	68.96
13.500 - 13.999	675	110,938,064.76	27.5	528.2	71.61
14.000 - 14.499	335	45,938,454.74	11.39	526.2	72.17
14.500 - 14.999	689	89,437,114.91	22.17	527.2	73.28
15.000 - 15.499	207	25,103,298.31	6.22	527.9	73.81
15.500 - 15.999	375	44,042,920.74	10.92	527	74.44
16.000 - 16.499	122	12,952,107.56	3.21	527	74.44
16.500 - 16.999	138	14,031,295.81	3.48	526.6	74.69
17.000 - 17.499	47	3,670,899.76	0.91	523.7	73.54
17.500 - 17.999	49	3,947,819.10	0.98	526	75.32
18.000 - 18.499	14	1,997,594.74	0.5	524.1	76.87
18.500 - 18.999	12	1,234,201.85	0.31	525.2	75.06
Total:	2,926	403,477,878.71	100	527.5	72.36

Minimum: 12.150

Maximum: 18.950

Weighted Average: 14.573

This above table is based on Adjustable Mortgage Loans only

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19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FIG	OLTV
5.000 - 6.499	2	344,767.13	0.09	528.9	60.45
6.500 - 6.999	64	12,761,415.79	3.16	633	66.21
7.000 - 7.499	197	37,077,923.51	9.19	527.3	68.96
7.500 - 7.999	675	110,938,064.76	27.5	528.2	71.61
8.000 - 8.499	335	45,938,454.74	11.39	526.2	72.17
8.500 - 8.999	689	89,437,114.91	22.17	527.2	73.29
9.000 - 9.499	207	25,103,298.31	6.22	527.9	73.81
9.500 - 9.999	375	44,042,920.74	10.92	527	74.44
10.000 - 10.499	122	12,962,107.66	3.21	527	74.44
10.500 - 10.999	138	14,031,296.81	3.46	526.6	74.89
11.000 - 1.499	47	3,670,899.76	0.91	523.7	73.34
11.500 - 1.999	49	3,947,819.10	0.98	526	75.32
12.000 - 12.499	14	1,997,594.74	0.5	524.1	76.87
12.500 - 12.999	12	1,234,201.85	0.31	525.2	75.06
Total:	2,926	403,477,878.71	100	527.5	72.36

Minimum: 6.150

Maximum: 12.950

Weighted Average: 8.573

The above table is based on Adjustable Mortgage Loans only

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20. Gross Margins (%)

Gross Margins (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	QITV (%)
4.000 - 4.249	1	276,114.12	0.07	638	84.92
4.250 - 4.499	1	122,333.00	0.03	528	85
4.500 - 4.749	1	78,547.15	0.02	544	74.86
4.750 - 4.999	1	284,827.34	0.07	508	76
5.000 - 5.249	5	590,232.00	0.15	524	76.7
5.250 - 5.499	3	360,651.84	0.09	522.1	74.94
5.500 - 5.749	4	769,094.46	0.19	528.2	70.75
5.750 - 5.999	6	582,079.93	0.14	525.3	70.67
6.000 - 6.249	34	4,675,799.31	1.16	531.1	75.21
6.250 - 6.499	172	23,705,357.23	5.88	532.8	74.97
6.500 - 6.749	1,614	227,528,920.68	56.39	532.8	75.38
6.750 - 6.999	1,084	144,503,921.65	35.81	518.2	67.03
Total:	2,926	403,477,878.71	100	527.5	72.36

Minimum: 4.072

Maximum: 6.750

Weighted Average: 6.582

The above table is based on Adjustable Mortgage Loans only

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21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	ESR	OLTV (%)
2006-01	83	16,026,413.59	2.48	628	70.54
2006-02	157	21,546,940.67	5.34	527.1	73.1
2006-03	84	12,264,165.76	3.04	528.1	71
2006-04	7	912,355.46	0.23	526	70.57
2006-05	7	788,817.48	0.2	518.8	77.14
2006-06	82	10,072,486.71	2.5	524.1	71.75
2006-07	2,503	347,496,046.10	86.13	527.6	72.28
2006-08	3	373,953.00	0.09	523.3	71.97
Total:	2,926	403,477,878.71	100	527.5	72.36

Minimum: 2006-01-01

Maximum: 2006-08-01

Weighted Average: 2006-06-14

The above table is based on Adjustable Mortgage Loans only

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22. Initial Periodic Cap (%)

Initial Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FIGO	OLTV (%)
2	2,926	403,477,878.71	100	527.5	72.36
Total:	2,926	403,477,878.71	100	527.5	72.36
Minimum: 2,000					
Maximum: 2,000					
Weighted Average: 2,000					

The above table is based on Adjustable Mortgage Loans only

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23. Periodic Cap (%)

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
1	2,926	403,477,878.71	100	527.5	72.36
Total:	2,926	403,477,878.71	100	527.5	72.36
Minimum: 1,000					
Maximum: 1,000					
Weighted Average: 1,000					

The above table is based on Adjustable Mortgage Loans only

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24. Top Zip Code

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
33411	9	1,402,003.52	0.33	530.4	75.27
Other	3,116	423,976,589.19	99.67	527.5	72.42
Total:	3,125	425,378,602.71	100	527.5	72.43

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25. Source

Source	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Total:	3,125	425,378,602.71	100	527.5	72.43

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26. Original Terms (mos.)

Original Terms (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	2	126,151.93	0.03	539.4	68.73
121 - 180	54	4,895,805.57	1.15	527.8	68.02
181 - 240	50	4,856,670.56	1.14	528.3	68.98
241 - 300	4	632,473.58	0.15	513.1	76.82
301 - 360	3,015	414,867,501.07	97.53	527.5	72.51
Total:	3,125	425,378,602.71	100	527.5	72.43

Minimum: 120
Maximum: 360
Weighted Average: 356.40

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[illegible]

F Is DTI of current mortgage rate for ID no w/s

H What are top 10 cities and average strats for each

Top 10 Cities	No of Loans	Current Balance	Percent of Current Balance
LOS ANGELES	154	36,808,648.54	1.47
CHICAGO	196	30,704,045.52	1.23
SAN DIEGO	89	28,516,085.14	1.06
BROOKLYN	68	25,948,203.36	1.04
LAS VEGAS	105	23,053,332.24	0.92
MIAMI	139	22,485,131.01	0.8
SACRAMENTO	87	16,291,551.53	0.65
HOUSTON	153	15,792,494.71	0.63
ORLANDO	113	13,991,206.88	0.56
JACKSONVILLE	136	13,741,846.65	0.55
Other	14216	2,274,728,105.04	90.99
Total:	15477	2,500,000,755.62	100

I What % of pool are LTV above 90% and stated doc, IO, FICO below 600 or NOD?

see above strats

J What is max LTV to stated income and minimum FICO for stated income?

94.364

K What is min FICO for loans above 90% LTV

620

L Seasoning history - any over 3m?

Season	No of Loans	BALANCE
3	179	22,514,048.86
4	387	60,922,272.52
5	716	112,172,113.79
6	1101	177,493,580.59
7	479	71,646,257.80
8	6	576,972.03

M For loans below 100k do for D above but for top 5 MSAs

N For mortgage insurance, please provide average strata of non insured component vs insured component
How was portion insured selected?

PMI Level	No of Loans	Current Balance	Percent of Current Balance
0	403	661,775,128.35	28.5%
1	28	3,643,947.62	0.1%
2	51	7,060,990.10	0.3%
3	57	8,408,879.82	0.3%
4	60	9,479,529.22	0.4%
5	60	8,946,699.41	0.4%
6	41	5,080,355.04	0.2%
7	41	8,342,742.50	0.3%
8	63	12,262,163.10	0.5%
9	56	11,333,655.68	0.5%
10	108	10,968,186.09	0.4%
11	101	17,447,489.56	0.7%
12	87	17,095,320.71	0.7%
13	104	16,444,996.22	0.6%
14	146	28,667,535.54	1.1%
15	121	21,279,714.76	0.9%
16	149	22,163,414.18	0.9%
17	162	33,283,158.18	1.2%
18	158	24,000,984.28	1.0%
19	182	39,444,389.53	1.2%
20	522	82,697,814.88	3.3%
21	121	30,662,484.63	0.8%
22	221	39,459,186.40	1.6%
23	246	46,775,175.85	1.9%
24	276	46,830,197.36	2.0%
25	1259	207,318,170.38	8.3%
26	1160	33,026,330.09	1.3%
27	263	46,841,152.42	1.9%
28	332	66,158,833.42	2.6%
29	469	94,513,660.57	3.6%
30	1069	189,128,580.64	7.6%
31	263	34,970,944.09	2.2%
32	405	13,283,394.66	2.9%
33	571	104,308,216.37	4.2%
34	2366	419,480,020.66	16.8%
35	28	4,640,144.34	0.2%
36	33	5,614,546.07	0.2%
37	137	24,787,199.09	1.0%
	13477	2,300,000,755.62	100%

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Iron

Deutsche Bank @
Ameriquest Mortgage Company
Series 2004-R8
SCOREFIC01 < \$50
3,125 records
Balance: 425,378,603

Selection Criteria: SCOREFIC01 < \$50
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1. Summary Statistics

As of / Cut-Off Date: 2004-09-01
Number of Mortgage Loans: 3,125
Aggregate Current Principal Balance: 425,378,602.71
Maximum Balance: 500,554.71
Average Current Principal Balance: 136,121.15
Aggregate Original Principal Balance: 425,632,895.00
Minimum Balance: 60,000.00
Maximum Balance: 600,000.00
Average Original Principal Balance: 136,272.83
Maximum Balance: 600,000.00
Weighted Average Original Coupon: 6.612
Minimum Coupon: 5.990
Maximum Coupon: 13.350
Weighted Average Original Term: 356
Minimum Term: 120
Maximum Term: 360
Weighted Average Remaining Term: 355
Maximum Remaining Term: 360
Maximum Term: 360
Weighted Average Margin: 6.582
Maximum Margin: 4.072
Minimum Margin: 6.750
Weighted Average Maximum Rate: 14.573
Maximum Max Rate: 12.150
Minimum Max Rate: 18.950
Weighted Average Minimum Rate: 6.573
Minimum Min Rate: 6.150

Maximum Min Rate: 12.990
 Weighted Average Original LTV: 72.43
 Minimum Original LTV: 14.46
 Maximum Original LTV: 92.31
 Weighted Average FICO Score: 528
 Minimum FICO: 500
 Maximum FICO: 549
 Top 5 States: CA(18%), FL(16%), NY(7%), MA(6%), TX(6%)

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2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV
Fixed - 30 Year	173	19,569,674.78	4.6	527.8	72.46
Fixed - 15 Year	40	4,401,715.21	1.03	527.8	68.64
Fixed - 10 Year	4	3,797,717.21	0.88	527.8	68.64
Fixed - 5 Year	4	1,496,453.58	0.34	529.8	72.60
Fixed - 30 Year	6	6,524,423.58	0.15	513.1	76.82
Fixed - 10 Year	2	454,895.39	0.11	536.0	72.24
Fixed - 10 Year	2	126,151.80	0.03	539.4	66.73
Total:	3,125	423,378,602.71	100	527.8	72.43

100

3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance as of Origination	% of Principal Balance as of Origination	Remaining Term to Maturity (months)	Debt to Income Ratio (%)	Gross Coupon (%)	FICO	OLTV (%)
\$0.000.01 - 100,000.00	1,236	54,763,338.00	22.35	354.56	41.12	8.598	527	72.75
100,000.01 - 150,000.00	477	82,849,504.00	34.21	354.56	42.58	8.406	528	72.91
150,000.01 - 200,000.00	233	52,137,285.00	21.54	356.7	42.8	8.214	527	72.43
200,000.01 - 250,000.00	134	36,637,661.00	15.06	357.73	42.2	8.158	528	73.38
250,000.01 - 300,000.00	68	22,136,468.00	9.23	358.12	43.47	8.406	528	74.27
300,000.01 - 350,000.00	33	12,317,343.00	5.07	359.59	42.32	8.419	528	76.06
350,000.01 - 400,000.00	9	3,823,300.00	1.58	359.0	39.62	8.481	528	72.43
400,000.01 - 450,000.00	5	2,647,000.00	1.10	358	38.24	7.718	531	70.18
450,000.01 - 500,000.00	4	2,697,000.00	1.12	358	38.24	7.718	531	70.18
500,000.01 - 550,000.00	4	2,697,000.00	1.12	358	38.24	7.718	531	70.18
550,000.01 - 600,000.00	3,125	423,378,602.71	100	354.71	41.53	8.612	528	72.43
Total:	3,125	423,378,602.71	100	354.71	41.53	8.612	528	72.43

Maximum: 60,000.00
 Maximum: 600,000.00
 Average: 136,272.93
 Total: 423,652,896.00

100

4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
\$0.000.01 - 150,000.00	914	110,944,356.43	26.08	527.8	70.2
150,000.01 - 200,000.00	478	82,608,819.02	19.47	528.8	72.77
200,000.01 - 250,000.00	233	52,082,997.87	12.24	527.2	72.43
250,000.01 - 300,000.00	135	36,603,897.63	8.65	527.6	73.38
300,000.01 - 350,000.00	68	22,111,555.89	5.27	529.3	74.27
350,000.01 - 400,000.00	33	12,307,194.50	2.91	528.3	76.06

450,000.01 - 450,000.00	9	3,817,333.69	0.9	523.6	74.35
450,000.01 - 500,000.00	9	4,248,442.57	1	527.6	72.43
500,000.01 - 550,000.00	8	2,645,385.55	0.62	522.4	76.39
550,000.01 - 600,000.00	8	2,554,321.55	0.58	523.1	76.45
Total	3,125	43,537,602.71	100	527.5	72.43
Minimum: 58,812.26					
Maximum: 599,554.71					
Average: 138,121.15					

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5. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO (%)	OLTV (%)
61 - 120	2	126,151.93	0.03	539.4	68.73
121 - 180	54	4,895,805.57	1.14	527.8	68.02
181 - 240	50	4,556,070.56	1.04	528.3	68.98
241 - 300	14	1,554,320.58	0.35	527.1	68.53
301 - 360	3,015	414,867,501.02	97.53	527.5	72.51
Total	3,125	435,376,602.71	100	527.5	72.43
Minimum: 116					
Maximum: 360					
Weighted Average: 354.71					

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6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO (%)	OLTV (%)
5.000 - 5.999	1	124,794.64	0.03	524	77.78
6.000 - 6.999	2	3,520,779.18	0.80	528.9	69.12
7.000 - 7.999	62	12,820,287.13	3.00	523.1	68.61
8.000 - 8.999	1,108	32,169,665.34	7.36	527.3	69.01
9.000 - 9.999	692	113,960,720.66	26.79	526.1	71.63
10.000 - 10.999	342	45,998,869.24	11.05	526.4	72.22
11.000 - 11.999	736	55,327,660.02	12.41	527.2	73.22
12.000 - 12.999	223	26,857,774.78	6.31	528	73.8
13.000 - 13.999	420	48,931,698.64	11.46	527.3	74.54
14.000 - 14.999	14	1,458,552.58	0.33	525.3	74.53
15.000 - 15.999	160	15,544,372.26	3.75	526.7	74.82
16.000 - 16.999	53	4,112,954.91	0.97	524.4	74.21
17.000 - 17.999	58	4,611,170.29	1.06	526.5	75.09
18.000 - 18.999	19	2,422,020.36	0.57	524.9	77.34
19.000 - 19.999	12	1,234,201.85	0.29	525.2	75.06
20.000 - 20.999	1	69,008.36	0.02	508	46.67
Total	3,128	423,178,602.71	100	527.5	72.43
Minimum: 5.990					
Maximum: 19.350					
Weighted Average: 8.512					

108

7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO (%)	OLTV (%)
< 25.00	16	1,395,918.69	0.33	530.1	19.75
25.01 - 30.00	14	1,265,040.32	0.3	529.7	27.48
30.01 - 35.00	13	1,957,048.78	0.37	534.1	32.45
35.01 - 40.00	34	3,065,809.00	0.69	521.1	37.87

45.01 - 45.00	31	4,697,699.19	0.96	528.1	42.91
45.01 - 50.00	76	9,695,798.58	2.28	525.2	48.17
50.01 - 55.00	83	10,182,130.35	2.35	525.7	52.87
55.01 - 60.00	300	38,550,689.61	9.06	522.7	58.52
60.01 - 65.00	213	28,709,023.44	6.52	523.8	68.21
65.01 - 70.00	252	35,189,421.05	8.27	523.1	74.15
70.01 - 75.00	1,583	13,239,444.65	12.78	532.8	78.8
75.01 - 80.00	3,811	54,365,487.32	27.04	533.4	84.22
80.01 - 85.00	6,727	98,000,633.02	0.94	520.8	88.41
85.01 - 90.00	24	3,590,479.37	0.06	528.8	91.35
90.01 - 95.00	3	253,043.16	100	527.8	72.43
Total:	3,125	435,378,602.71			
Minimum:	14.46				
Maximum:	92.31				
Weighted Average by Original Balance:	72.428				
Weighted Average by Current Balance:	72.428				

100

8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
520 - 538	624	107,208,274.22	25.2	509.2	67.86
540 - 559	674	227,511,578.43	53.48	529.4	74.25
Total:	3,125	435,378,602.71	21.31	544.4	73.17
Minimum:	500		100	527.8	72.43
Maximum:	549				
Weighted Average:	528				
% Unpaid Missing FICO's:	0.0				

100

9. Range of Debt-to-Income Ratios

Range of Debt-to-Income Ratios	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
20.01 - 25.00	160	19,335,246.62	4.45	527.8	65.86
25.01 - 30.00	171	18,841,879.28	4.32	528	68.7
30.01 - 35.00	263	33,698,224.87	7.73	528.3	71.03
35.01 - 40.00	318	42,082,390.29	9.67	528.3	71.25
40.01 - 45.00	425	58,458,541.78	13.43	527.8	71.25
45.01 - 50.00	598	82,184,643.01	18.88	528.2	72.58
50.01 - 55.00	656	104,899,407.25	24.06	526.4	73.86
55.01 - 60.00	3,125	435,378,602.71	100	527.8	72.43
Total:					
Minimum:	2.00				
Maximum:	55.00				
Weighted Average:	41.55				

100

10. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
California	468	68,064,654.32	16	527.3	68.15
Florida	102	31,503,464.86	7.41	527.1	74.01
Georgia	134	24,082,332.41	5.55	527.3	67.72
Massachusetts	243	23,596,401.57	5.42	527.3	73.47

Illinois	152	20,296,552.09	4.77	527.1	72.46
Indiana	128	18,331,431.94	4.31	527.8	75.15
Iowa	169	18,105,052.58	4.26	525.6	72.68
Kansas	109	12,888,778.58	3.08	529.3	73.72
Kentucky	72	12,002,591.29	2.83	529.3	73.72
Louisiana	52	10,305,814.48	2.44	526.7	73.57
Maine	61	9,465,821.70	2.23	528.6	73.87
Massachusetts	70	7,921,487.51	1.86	526.9	76.52
Michigan	45	7,367,494.80	1.73	527.6	74.43
Minnesota	46	7,250,709.30	1.71	526.5	73.29
Mississippi	34	6,443,476.09	1.51	525.5	73.55
Missouri	57	5,705,041.39	1.34	529.8	75.07
Montana	56	5,610,524.30	1.32	529.4	75.07
Nebraska	52	5,453,987.28	1.24	528.4	74.32
Nevada	52	5,076,917.16	1.18	529.3	76.3
New Hampshire	48	5,011,107.77	1.16	529.4	76.46
New Jersey	33	4,530,827.61	1.07	529.2	64.91
New Mexico	32	4,505,633.44	1.06	526.2	70.85
New York	42	4,200,376.51	0.99	528	70.3
North Carolina	26	3,850,158.98	0.84	522.3	72.08
Ohio	34	3,455,227.07	0.81	527.7	73.99
Oklahoma	30	3,329,251.68	0.78	526.6	74.43
Oregon	26	3,087,260.01	0.72	529.8	68.87
Pennsylvania	18	2,569,579.70	0.6	532.5	79.87
Rhode Island	22	2,274,536.07	0.53	531	73.07
South Carolina	20	1,804,619.31	0.42	532.1	76.06
South Dakota	18	1,741,112.52	0.41	532.5	73.8
Tennessee	12	1,889,267.08	0.43	531.8	71.85
Texas	18	1,712,727.2	0.38	533.8	73.17
Utah	13	1,512,628.82	0.35	541.1	63.17
Vermont	13	909,798.57	0.21	521.4	75.09
Virginia	11	739,885.20	0.18	536.1	69.95
Washington	8	744,520.49	0.18	528.3	73.92
West Virginia	5	656,177.08	0.15	519.8	63.61
Wisconsin	6	652,628.38	0.15	518.8	72.95
Wyoming	4	551,039.70	0.13	533.5	74.46
Alaska	3	333.5	0.03	533.5	76.15
Hawaii	4	343,301.75	0.08	536.2	69.43
Idaho	1	112,459.44	0.03	547	90
Total:	3,126	425,378,802.71	100	527.5	72.43

Number of States Represented: 44

100

11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-Off Date	% of Aggregate Principal Balance Outstanding as of the Cut-Off Date	FICO	OLTV (%)
Owner Occupied	3,034	411,711,803.96	97.48	527.6	72.49
Investment	67	6,997,141.28	1.63	528	65
Second Home	26	3,139,851.47	0.86	527.5	72.02
Total:	3,126	425,378,802.71	100	527.5	72.43

100

12. Income Documentation

Income Documentation	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-Off Date	% of Aggregate Principal Balance Outstanding as of the Cut-Off Date	FICO	OLTV (%)
Income Documentation	4,271	305,015,442.48	72.64	527.8	73.15
Unlimited Documentation	433	62,211,264.79	14.62	526.8	74.38
Stated Documentation	433	54,151,895.43	12.73	525.8	68.06
Total:	3,126	425,378,802.71	100	527.5	72.43

100

13. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Purpose - Debt Consolidation Cash Out	2,947	402,785,608.66	94.69	527.5	72.22
Refinance - Debt Consolidation No Cash Out	174	21,664,620.00	5.14	527.4	76.22
Purchase	4	718,074.08	0.17	531.8	73.08
Total:	3,125	425,378,602.74	100	527.5	72.43

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14. Risk Category

Risk Category	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
B	1,779	246,219,078.05	57.89	537.7	76.02
D	1,064	143,463,208.57	33.73	528.8	69.33
O	4	36,814,603.07	8.62	528.3	66.27
1A	4	1,690,511.43	0.4	526.1	78.97
2A	11	355,953.33	0.08	532.6	69.33
3A	2	115,690.96	0.03	507	80
7A	1				
Total:	3,125	425,378,602.74	100	527.5	72.43

108

15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Single Family Detached	2,778	373,491,019.08	87.8	527.4	72.65
Single Family Attached	1,064	143,463,208.57	33.73	528.8	69.33
Condo	68	11,235,468.74	2.64	525.3	71.97
Single Family Attached	34	2,993,285.26	0.7	525.4	72.08
Multi-Family / Mobile	33	2,823,524.24	0.66	528	61.77
Attached PUD	9	1,565,450.47	0.37	534.4	75.75
Total:	3,125	425,378,602.74	100	527.5	72.43

108

16. Prepayment Penalty Term (mos)

Prepayment Penalty Term (mos)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	1,779	246,219,078.05	57.89	537.7	76.02
12	47	6,368,133.92	1.5	528.3	66.27
24	3	322,985.97	0.08	539.9	78.69
36	2	485,659.24	0.12	526.8	84.93
36	1,986	277,790,196.92	65.3	527.6	72.65
Total:	3,125	425,378,602.74	100	527.5	72.43

Non-zero Weighted Average Prepay Penalty Term: 35

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17. Conforming vs. Nonconforming

Conforming vs. Nonconforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Conforming	3,046	353,840,844.44	92.59	527.5	72.23
Nonconforming	79	31,537,768.27	7.41	528.2	74.33
Total:	3,125	433,378,602.71	100	527.3	72.43

100

18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
12.000 - 12.499	2	344,767.13	0.08	523.9	60.45
12.500 - 12.999	64	12,328,328.78	3.16	523	60.45
13.000 - 13.499	19	37,077,923.51	9.19	527.3	68.96
13.500 - 13.999	875	110,938,064.76	27.5	528.2	71.61
14.000 - 14.499	335	45,933,454.74	11.39	526.2	72.17
14.500 - 14.999	609	69,437,114.91	22.17	527.2	73.28
15.000 - 15.499	207	26,103,298.31	6.22	527.3	73.28
15.500 - 15.999	375	44,042,920.74	10.37	527.3	74.44
16.000 - 16.499	122	12,562,450.87	3.48	526.8	74.89
16.500 - 16.999	139	14,047,182.87	0.91	523.7	73.54
17.000 - 17.499	48	3,947,819.10	0.98	526	75.32
17.500 - 17.999	14	1,597,594.74	0.5	524.1	76.67
18.000 - 18.999	12	1,234,201.85	0.31	525.2	75.06
Total:	2,926	403,477,818.71	100	527.3	72.36

Minimum: 12.150
Maximum: 18.950
Weighted Average: 14.573

The above table is based on Adjustable Mortgage Loans only

100

19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
6.000 - 6.499	2	344,767.13	0.08	523.9	60.45
6.500 - 6.999	61	12,761,915.79	3.18	527.3	68.21
7.000 - 7.499	197	37,077,923.51	9.19	527.3	68.96
7.500 - 7.999	875	110,938,064.76	27.4	528.2	71.61
8.000 - 8.499	335	45,933,454.74	11.39	526.2	72.17
8.500 - 8.999	609	69,437,114.91	22.17	527.2	73.28
9.000 - 9.499	207	26,103,298.31	6.22	527.3	73.81
9.500 - 9.999	375	44,042,920.74	10.37	527.3	74.44
10.000 - 10.499	122	12,562,450.87	3.48	526.8	74.89
10.500 - 10.999	139	14,047,182.87	0.91	523.7	73.54
11.000 - 11.499	48	3,947,819.10	0.98	526	75.37
11.500 - 11.999	14	1,597,594.74	0.5	524.1	76.67
12.000 - 12.499	12	1,234,201.85	0.31	525.2	75.06
12.500 - 12.999	2,926	403,477,818.71	100	527.3	72.36

Minimum: 6.150
Maximum: 12.950
Weighted Average: 8.573

The above table is based on Adjustable Mortgage Loans only

100

20. Gross Margins (%)

Gross Margin (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
4,250 - 4,499	1	122,333.00	0.07	535	64.92
4,500 - 4,749	1	76,547.15	0.02	544	74.86
4,750 - 4,999	1	284,827.34	0.07	508	75
5,000 - 5,249	5	590,232.00	0.15	524	78.7
5,250 - 5,499	4	360,653.84	0.09	523	74.77
5,500 - 5,749	4	582,073.83	0.14	525.3	70.25
5,750 - 5,999	34	4,675,793.31	1.16	531.1	75.21
6,000 - 6,249	172	23,705,357.23	5.86	532.8	74.97
6,250 - 6,499	1,614	227,528,920.66	56.38	532.8	75.36
6,500 - 6,749	1,084	144,903,921.65	35.81	518.2	67.03
6,750 - 6,999	2,926	403,477,878.71	100	527.5	72.36
Total:					
Minimum: 4.072					
Maximum: 6.750					
Weighted Average: 6.582					

The above table is based on Adjustable Mortgage Loans only

100

21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2006-01	83	10,023,113.53	2.46	528	75.94
2006-02	157	21,546,940.07	5.34	527.1	75.1
2006-03	84	11,264,135.46	0.23	526	70.57
2006-04	7	788,817.48	0.2	518.8	71.14
2006-05	82	10,072,485.71	2.5	524.1	71.75
2006-06	2,503	347,496,046.10	86.13	527.6	72.28
2006-07	3	373,953.00	0.09	523.3	71.97
Total:	2,926	403,477,878.71	100	527.5	72.36
Minimum: 2006-01-01					
Maximum: 2006-06-01					
Weighted Average: 2006-06-14					

The above table is based on Adjustable Mortgage Loans only

100

22. Initial Periodic Cap (%)

Initial Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2	2,926	403,477,878.71	100	527.5	72.36
Total:	2,926	403,477,878.71	100	527.5	72.36
Minimum: 2.000					
Maximum: 2.000					
Weighted Average: 2.000					

The above table is based on Adjustable Mortgage Loans only

100

23. Periodic Cap (%)

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
1	2,926	403,477,878.71	100	527.5	72.36
Total	2,926	403,477,878.71	100	527.5	72.36

Minimum: 1,000
Maximum: 1,000
Weighted Average: 1,000

The above table is based on Adjustable Mortgage Loans only

100

24. Top Zip Code

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
33411	9	1,402,003.52	0.33	530.4	75.27
Other	3,116	423,976,589.18	99.67	527.5	72.42
Total	3,125	425,378,592.71	100	527.5	72.43

100

25. Source

Source	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Source	3,125	425,378,592.71	100	527.5	72.43
Total	3,125	425,378,592.71	100	527.5	72.43

100

26. Original Terms (mos.)

Original Terms (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
61 - 120	2	126,151.83	0.03	539.4	68.73
121 - 180	54	4,895,862.57	1.15	527.8	68.02
181 - 240	50	4,856,670.56	1.14	528.3	68.98
241 - 300	4	632,473.56	0.15	513.1	78.82
301 - 360	3,019	414,887,581.07	97.53	527.5	72.51
Total	3,129	425,378,602.71	100	527.5	72.43

Minimum: 120
Maximum: 360
Weighted Average: 356.40

100

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Deutsche Bank @
Ameriquest Mortgage Company
Series 2004-R8
FICO < 550; Silent Seconds
11 records
Balance: 1,543,216

Selection Criteria: FICO < 550; Silent Seconds
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1. Simultaneous Second

	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Simultaneous Second	11	1,543,216.04	100	526.6	75.06
1st Lien with Silent Second	11	1,543,216.04	100	526.6	75.06
Total:	11	1,543,216.04	100	526.6	75.06

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2. Purpose

Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Refinance - Debt Consolidation Cash Out	10	1,432,690.41	92.84	527.9	75.07
Refinance - Debt Consolidation No Cash Out	1	110,525.63	7.16	510	74.98
Total:	11	1,543,216.04	100	526.6	75.06

3. Documentation Level

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Documentation Level	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO (%)	OLTV (%)
Full Documentation	7	848,788.10		55	523.3
Limited Documentation	3	384,599.05		24.92	528.7
Stated Documentation	1	309,828.89		20.08	533
Total:	11	1,543,216.04		100	526.6
					75.06

4. Original Loan-to-Value Ratio (%)

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Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO (%)	OLTV (%)
55.01 - 60.00	1	91,752.41		5.95	531
60.01 - 65.00	1	309,828.89		20.08	533
70.01 - 75.00	3	394,772.05		25.58	506.9
75.01 - 80.00	1	111,433.82		7.22	545
80.01 - 85.00	5	635,428.87		41.18	531.9
Total:	11	1,543,216.04		100	526.6
					75.06

Minimum: 60.00
Maximum: 85.00
Weighted Average by Original Balance: 75.071
Weighted Average by Current Balance: 75.065

5. Current Loan-to-Value Ratio (%)

Current Loan-to-Value	Number	Aggregate Principal Balance Outstanding as of	% of Aggregate Principal Balance Outstanding as of	OLTV
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Ratio (%)	of Mortgage Loans	of the Cut-off Date	the Cut-off Date	FICO	(%)
55.01 - 60.00	1	91,752.41	5.95	531	60
60.01 - 65.00	1	309,828.89	20.08	533	61.39
70.01 - 75.00	3	394,772.05	25.58	506.9	74.99
75.01 - 80.00	1	111,433.82	7.22	545	75.85
80.01 - 85.00	5	635,428.87	41.18	531.9	83.82
Total:	11	1,543,216.04	100	526.6	75.06

Minimum: 59.97
Maximum: 84.95
Weighted Average: 74.94

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6. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Florida	4	586,804.88	38.02	521.7	77
Alabama	3	319,162.55	20.68	528.3	81.46
Massachusetts	1	309,828.89	20.08	533	61.39
Vermont	1	111,433.82	7.22	545	75.85
Minnesota	1	110,525.63	7.16	510	74.98
Wisconsin	1	105,460.27	6.83	528	84.4
Total:	11	1,543,216.04	100	526.6	75.06

Number of States Represented: 6

[Top](#)

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Deutsche Bank @
Ameriquest Mortgage Company
Series 2004-R8
Silent Seconds
89 records
Balance: 15,208,827

Selection Criteria: Silent Seconds
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1. Summary Statistics

As of / Call Date: 2004-08-01
Number of Records: 89
Aggregate Current Principal Balance: 15,208,827.13
Minimum Balance: 59,681.50
Maximum Balance: 598,502.30
Average Current Principal Balance: 170,885.70
Aggregate Original Principal Balance: 15,243,214.00
Minimum Balance: 60,000.00
Maximum Balance: 599,999.00
Average Original Principal Balance: 171,272.07
1st Lien: 100.00
Weighted Average Gross Coupon: 7.118
Minimum Coupon: 5.450
Maximum Coupon: 10.890
Weighted Average Original Term: 354
Minimum Term: 60
Maximum Term: 360
Weighted Average Remaining Term: 352
Minimum Term: 173
Maximum Term: 359
Weighted Average Margin: 6.008
Minimum Margin: 4.750
Maximum Margin: 6.750
Weighted Average Maximum Rate: 13.203
Minimum Max Rate: 11.450
Maximum Max Rate: 16.890
Weighted Average Minimum Rate: 7.203
Minimum Min Rate: 5.450

Maximum Min Rate: 10.990
Weighted Average Original LTV: 77.90
Maximum Original LTV: 82.00
Maximum Original LTV: 82.00
Maximum Original LTV: 82.00
Weighted Average FICO Score: 620
Minimum FICO: 503
Maximum FICO: 785
Top 5 States: IL(4%), FL(12%), AL(8%), PA(7%), MN(7%)

100

2. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Fixed - 30 Year	64	10,461,670.74	68.78	598.7	78.84
Fixed - 15 Year	21	4,203,205.66	27.64	666.5	80.89
Fixed - 20 Year	2	397,885.36	2.42	685.1	76.58
Fixed - 20 Year	2	178,084.61	1.16	686.1	72.02
Total	89	15,243,214.50	100	619.8	77.9

100

3. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Principal Balance Outstanding as of the Cut-off Date	% of Principal Balance Outstanding as of the Cut-off Date	Remaining Term to Maturity (months)	Debt to Income Ratio (%)	Gross Cost to Income Ratio (%)	OLTV (%)
50,000.01 - 100,000.00	17	1,418,161.06	9.3	341.12	39.71	7.873	597.72.53
100,000.01 - 150,000.00	36	4,502,042.09	29.53	355.18	39.15	7.234	625.61.55
150,000.01 - 200,000.00	15	2,665,553.00	17.49	357.52	41.82	7.388	604.80.5
200,000.01 - 250,000.00	6	1,387,804.00	9.07	358.18	44.1	6.884	609.74.24
250,000.01 - 300,000.00	4	1,134,949.00	7.43	311.68	37.84	7.228	620.68.55
300,000.01 - 350,000.00	6	1,630,300.00	10.7	324.71	42.83	6.833	610.75.53
350,000.01 - 400,000.00	2	754,000.00	4.95	355.5	29.56	6.261	658.78.44
400,000.01 - 450,000.00	1	420,000.00	2.76	356	23	6.78	658.69.49
450,000.01 - 500,000.00	1	478,000.00	3.12	358	44	6.89	676.76.92
500,000.01 - 600,000.00	1	599,999.00	3.94	359	44	6.89	676.76.92
Total	89	15,243,214.50	100	351.97	39.64	7.118	620.77.9

Maximum: 399,999.00
Average: 171,222.22
Minimum: 50,000.00
Total: 15,243,214.50

100

4. Range of Principal Balances as of the Cut-off Date (\$)

Range of Principal Balances as of the Cut-off Date (\$)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
---	--------------------------	--	---	------	----------

50,000.01 - 100,000.00	17	1,415,136.35	9.3	597	72.53
100,000.01 - 150,000.00	36	4,480,851.38	29.55	625.1	81.38
150,000.01 - 200,000.00	15	2,080,310.47	13.85	604.8	74.24
200,000.01 - 250,000.00	9	1,128,651.38	7.42	619.8	66.55
250,000.01 - 300,000.00	6	1,560,285.12	10.49	620.6	79.31
300,000.01 - 350,000.00	2	750,437.97	4.93	689.4	79.44
350,000.01 - 400,000.00	1	419,177.55	2.76	638	84
400,000.01 - 450,000.00	1	419,590.17	3.13	559	89.48
450,000.01 - 500,000.00	1	599,592.30	3.94	616	76.92
500,000.01 - 600,000.00	89	15,208,827.13	100	619.8	77.9
Total: 55,631.63					
Minimum: 599,402.30					
Maximum: 599,402.30					
Average: 170,885.70					

100

5. Months Remaining

Months Remaining	Number of Mortgage	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
121 - 180	2	367,855.80	2.42	665.1	76.56
181 - 240	2	176,054.81	1.16	666.1	72.05
241 - 360	65	14,654,876.42	96.42	616.2	76
Total:	89	15,208,827.13	100	619.8	77.9
Minimum: 173					
Maximum: 359					
Weighted Average: 351.97					

100

6. Current Mortgage Rate (%)

Current Mortgage Rate (%)	Number of Mortgage	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	2	348,604.02	2.46	685.1	70.07
5.500 - 5.999	15	3,081,760.38	20.26	676.1	75.56
6.000 - 6.499	10	1,734,376.58	11.4	645.8	70.36
6.500 - 6.999	18	3,706,221.06	24.37	614.2	80.18
7.000 - 7.499	8	1,284,724.22	8.43	604.9	74.46
7.500 - 7.999	15	2,225,806.24	14.63	598.4	74.8
8.000 - 8.499	3	245,592.82	1.62	582.1	76.82
8.500 - 8.999	2	302,643.02	1.99	546.8	73.67
9.000 - 9.499	2	190,834.32	1.26	573.7	87.8
9.500 - 9.999	1	81,531.27	0.54	592	80
10.000 - 10.499	2	208,823.38	1.37	543.3	82.22
10.500 - 10.999	2	208,823.38	1.37	543.3	82.22
Total:	89	15,208,827.13	100	619.8	77.9
Minimum: 5.450					
Maximum: 10.990					
Weighted Average: 7.118					

100

7. Original Loan-to-Value Ratio (%)

Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
<= 25.00	1	121,877.26	0.8	719	31.23
25.01 - 30.00	1	1,683,774.46	1.2	631	28.6
30.01 - 35.00	2	163,173.32	1.07	628.9	43.9
35.01 - 40.00	2	335,265.61	2.2	576.6	59.07
40.01 - 45.00	5	1,120,392.79	7.37	579.5	62.34
45.01 - 50.00	3	729,375.11	4.8	577.5	68.25
50.01 - 55.00	13	2,070,429.67	13.61	630.1	73.08
55.01 - 60.00	22	3,449,760.52	23.34	630.1	73.08
60.01 - 65.00	15	2,556,031.66	17.34	631.6	83.81
65.01 - 70.00	24	4,335,938.85	27.98	622.1	89.34
70.01 - 75.00	1	137,867.28	0.91	670	97
75.01 - 80.00	89	15,208,827.13	100	613.8	71.9

Minimum: 21.22
Maximum: 92.00
Weighted Average by Original Balance: 77.890
Weighted Average by Current Balance: 77.896

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8. Qualifying FICO Score

Qualifying FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
590 - 519	3	394,773.95	2.6	596.9	74.99
520 - 539	6	897,446.62	5.68	530.4	73.64
540 - 559	10	1,869,355.01	12.29	553.6	79.98
560 - 579	9	1,355,684.34	8.91	569.9	73.42
580 - 599	11	1,563,799.92	10.41	590	74.81
600 - 619	7	1,107,423.70	7.28	608.9	82.04
620 - 639	13	2,107,665.19	14.8	630.5	78.25
640 - 659	2	742,383.19	4.9	630.5	78.25
660 - 679	12	2,106,313.45	13.49	646.6	76.04
680 - 699	4	1,268,619.52	8.55	687.3	85.76
700 - 719	2	580,107.08	3.81	710	67.3
720 - 739	2	485,494.86	3.19	751.5	73.02
740 - 759	1	134,866.89	0.89	765	70.89
Total:	89	15,208,827.13	100	613.8	71.9

Minimum: 503
Maximum: 765
Weighted Average: 628
% UPB missing FICOs: 0.0

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9. Range of Debt-to-Income Ratios

Range of Debt-to- Income Ratios	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
< 20.00	4	718,070.84	4.72	622.2	85.99
20.01 - 25.00	3	870,510.36	4.41	566.7	73.29
25.01 - 30.00	9	1,513,987.25	9.35	618.1	61.53
30.01 - 35.00	6	1,413,803.21	9.3	621.7	79.27
35.01 - 40.00	16	2,434,169.48	16	635	71.24
40.01 - 45.00	22	4,072,711.56	26.18	638	70.25
45.01 - 50.00	22	3,458,474.58	24.27	628.5	79.25
50.01 - 55.00	4	695,647.92	4.57	548.5	72.15
55.01 - 55.00	88	15,208,827.13	100	619.8	77.9
Total:					
Minimum: 11.00					
Maximum: 55.00					
Weighted Average: 39.64					

100

10. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Illinois	9	2,151,619.06	14.15	609.4	73.83
Florida	8	1,759,092.77	11.57	613.2	78.65
Alabama	9	1,737,876.68	10.98	614.6	81.68
Arkansas	7	1,073,826.16	7.05	605.5	81.09
Mississippi	7	1,053,826.91	6.93	597.7	81.27
Idaho	7	1,038,842.48	6.83	628.5	78.86
Connecticut	5	1,021,306.49	6.72	614.9	70.18
California	4	938,399.76	6.16	576.9	66.28
Massachusetts	6	777,891.80	5.12	597.7	82.31
Wisconsin	3	609,732.87	3.97	613.2	74.52
Colorado	2	480,914.58	3.17	614.6	74.52
Michigan	2	422,062.83	2.76	659	78.31
North Carolina	3	409,066.42	2.69	616.5	84.18
New York	1	329,670.65	2.17	690	82.52
Washington	1	313,605.48	2.06	682	90
Oklahoma	1	212,888.52	1.4	705	77.9
Delaware	1	197,808.47	1.3	635	86
Indiana	2	194,131.59	1.28	618.5	81.56
Oregon	2	148,851.36	0.98	647.6	73.48
Utah	1	148,851.36	0.98	636	78.42
Ohio	1	143,614.39	0.94	647	90
Texas	1	139,363.76	0.92	661	79.25
Vermont	1	111,433.82	0.73	545	75.65
Iowa	1	111,076.48	0.73	743	80
Arizona	1	107,159.68	0.71	585	74.52
South Carolina	1	107,159.68	0.71	585	74.52
North Dakota	1	107,159.68	0.71	585	74.52
South Dakota	1	107,159.68	0.71	585	74.52
Montana	1	107,159.68	0.71	585	74.52
Wyoming	1	107,159.68	0.71	585	74.52
Nebraska	1	107,159.68	0.71	585	74.52
Minnesota	1	107,159.68	0.71	585	74.52
Missouri	1	107,159.68	0.71	585	74.52
Illinois	88	15,208,827.13	100	619.8	77.9

Number of States Represented: 26

100

11. Occupancy Status

Occupancy Status	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Owner Occupied	69	14,748,522.12	66.38	618.4	71.6
Investment	2	332,262.26	2.32	607.6	74.2
Second Home	1	107,052.13	0.7	606	92
Total:	69	15,208,827.13	100	619.8	71.9

Tag

12. Income Documentation

Income Documentation	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Full Documentation	63	10,595,030.05	69.67	630.2	74.6
Reduced Documentation	16	2,532,143.69	16.65	600.6	71.1
Stated Documentation	10	2,090,647.29	13.68	590.6	82.56
Total:	89	15,208,827.13	100	619.8	71.9

Tag

13. Purpose

Purpose	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Refinance - Debt Consolidation Cash Out	71	13,004,442.94	85.51	617.7	77.7
Refinance - Debt Consolidation No Cash Out	16	1,992,422.46	12.9	633	77.25
For Sale	2	382,822.33	2.5	633	63.3
Total:	89	15,208,827.13	100	619.8	71.9

Tag

14. Risk Category

Risk Category	Number of Mortgages	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
B	11	1,618,533.26	10.64	546.8	74.05

1A	7	931,026.35	6.18	542.7	71.63
2A	8	1,451,722.4	6.02	528	76.29
3A	15	2,450,497.37	10.37	458	79.62
4A	8	1,235,107.26	6.13	613.1	81.83
5A	11	2,250,090.86	14.78	631.5	78.09
6A	5	687,419.54	5.83	641.1	88.58
7A	10	1,625,493.47	10.71	665	76.34
8A	7	1,512,008.04	9.94	659.6	84.6
9A	3	610,422.66	5.72	744.2	85.33
Total:	89	15,208,827.15	100	613.8	77.9

100

15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Single Family Detached	81	13,458,132.35	88	631.2	78.07
2-4 Family	8	1,065,314.76	6.95	588.6	71.71
Condo	2	361,644.28	2.36	641	88.37
Attached PUD	1	185,275.35	1.22	583	80
Mobile Home/ Mobile	1	69,270.46	0.46	671	73.16
Total:	93	15,208,827.15	100	613.8	77.9

100

16. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
0	25	5,141,080.99	33.8	629.5	78.17
36	24	10,081,746.23	66.2	614.5	77.15
Total:	49	15,208,827.15	100	619.8	77.6

Non-zero Weighted Average Prepay Penalty Term: 38

100

17. Conforming vs. Nonconforming

Conforming vs. Nonconforming	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
Conforming	84	12,964,119.14	85.24	614.5	77.56
Nonconforming	15	2,244,708.01	14.76	588.6	71.71

Non-conforming	5	2,244,707.59	14.6	648.6	77.51
Total:	89	15,208,827.13	100	619.8	77.5

100

18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
11.000 - 11.499	2	388,694.05	3.59	685.1	70.07
11.500 - 11.999	10	1,825,104.78	16.89	652.7	74.94
12.000 - 12.499	7	1,362,769.34	12.56	623.2	78.81
12.500 - 12.999	11	2,025,234.12	18.7	593.2	74.45
13.000 - 13.499	6	1,282,234.12	11.9	580.6	74.45
13.500 - 13.999	13	1,684,481.13	17.4	570.3	75.58
14.000 - 14.499	3	317,835.45	2.93	540.9	78.97
14.500 - 14.999	6	1,036,207.76	9.57	503.9	73.2
15.000 - 15.499	2	302,643.02	2.79	549.6	73.67
15.500 - 15.999	2	190,004.32	1.76	523.7	87.8
16.000 - 16.499	2	208,623.39	1.93	543.3	82.22
Total:	65	10,873,358.84	100	601	76.93

Minimum: 11.450
Maximum: 16.999
Weighted Average: 13.203

The above table is based on Adjustable Mortgage Loans only

100

19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
5.000 - 5.499	2	388,694.05	3.59	685.1	70.07
5.500 - 5.999	10	1,825,104.78	16.89	652.7	74.94
6.000 - 6.499	7	1,362,769.34	12.56	623.2	78.81
6.500 - 6.999	11	2,025,234.12	18.7	593.2	74.45
7.000 - 7.499	6	1,282,234.12	11.9	580.6	74.45
7.500 - 7.999	13	1,684,481.13	17.4	570.3	75.58
8.000 - 8.499	3	317,835.45	2.93	540.9	78.97
8.500 - 8.999	6	1,036,207.76	9.57	503.9	73.2
9.000 - 9.499	2	302,643.02	2.79	549.6	73.67
9.500 - 9.999	2	190,004.32	1.76	523.7	87.8
10.000 - 10.499	2	208,623.39	1.93	543.3	82.22
Total:	65	10,873,358.84	100	601	76.93

Minimum: 5.450
Maximum: 10.999
Weighted Average: 7.203

The above table is based on Adjustable Mortgage Loans only

100

20. Gross Margins (%)

Gross Margins (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
4.750 - 4.999	1	128,183.45	1.08	718	79.13
5.000 - 5.249	2	522,559.37	3.07	689.6	80.19
5.250 - 5.499	3	529,172.20	3.09	685.7	81.55
5.500 - 5.749	5	1,830,454.83	8.33	653.1	83.25
5.750 - 5.999	12	2,234,860.54	20.64	631.1	73.75
6.000 - 6.249	17	2,776,539.34	25.64	600.7	81.74
6.250 - 6.499	9	1,592,319.03	14.7	565.7	76.42
6.500 - 6.749	10	1,482,823.01	13.65	551.6	71.89
6.750 - 6.999	7	932,553.90	8.61	537.9	70.51
TOTAL:	60	10,829,546.64	100	601	76.83

Maximum: 8.750
Weighted Average: 6.006

The above table is based on Adjustable Mortgage Loans only

100

21. Next Adjustment Date

Next Adjustment Date	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2006-01	4	456,302.98	4.58	634.4	75.1
2006-02	5	631,374.04	5.93	579.6	78.79
2006-03	3	354,382.53	3.21	545.8	73.07
2006-04	1	138,184.43	1.38	545.8	73.07
2006-06	2	527,016.73	4.87	624.1	85.23
2006-07	51	6,658,716.06	60.32	599.7	76.4
TOTAL:	60	10,829,546.64	100	601	76.83

Minimum: 2006-01-01
Maximum: 2006-07-01
Weighted Average: 2006-06-08

The above table is based on Adjustable Mortgage Loans only

100

22. Initial Periodic Cap (%)

	Aggregate Principal	% of Aggregate Principal	
--	---------------------	--------------------------	--

Initial Periodic Cap (%)	Number of Mortgage Loans	Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
2	64	10,829,545.64	100	601	76.83
Total:	64	10,829,545.64	100	601	76.83

Minimum: 2,000
Maximum: 2,000
Weighted Average: 2,000

128

23. Periodic Cap (%)

Periodic Cap (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
1	64	10,829,545.64	100	601	76.83
Total:	64	10,829,545.64	100	601	76.83

Minimum: 1,000
Maximum: 1,000
Weighted Average: 1,000

129

24. Top Zip Code

Top Zip Code	Number of Mortgage Loans	Aggregate Principal Balance Outstanding as of the Cut-off Date	% of Aggregate Principal Balance Outstanding as of the Cut-off Date	FICO	OLTV (%)
33407	1	559,502.35	3.94	616	76.92
Total:	64	10,829,545.64	100	601	76.83

129

25. Source

Number	Aggregate Principal Balance Outstanding as of	% of Aggregate Principal Balance Outstanding as of	OLTV
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Deutsche Bank AG
 Ameriquest Mortgage Company
 Series 2004-48
 All records
 15,417 records
 Balance: 2,500,000.745

Sheet A

IO Loans	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
None	0	0	0	0	0	0	0	0	0	0	0

Current Principal Balance (\$)

Principal Balance (\$)	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
\$50K to \$100K	74.86	10.59	95.00	36.98	2.00	55.00	591.50	500.00	818	71.71	28.29
Total:	74.86	10.59	95.00	36.98	2.00	55.00	591.50	500.00	818	71.71	28.29

100

Original Principal Balance (\$)

Principal Balance (\$)	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
\$50K to \$100K	74.88	10.59	95	36.98	2.00	55.00	591.40	500.00	818	71.71	28.29
Total:	74.88	10.59	95	36.98	2.00	55.00	591.40	500.00	818	71.71	28.29

100

Mortgage Rate (%)

Rate (%)	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
8.000%	77.54	10.59	95.00	40.13	4.00	55.00	569.30	500.00	794	67.06	32.94
9.001% - 10.000%	77.55	12.23	95.00	40.17	2.00	55.00	561.60	500.00	806	59.73	40.26
>10.001%	77.48	12.12	92.31	40.47	3.00	55.00	555.70	500.00	718	50.05	49.95
Total:	77.54	10.59	95.00	40.19	2.00	55.00	565.40	500.00	806	62.84	37.16

100

Occupancy

Occupancy	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
Owner-Occupied	78.48	10.59	95.00	39.58	2.00	55.00	600.70	500.00	818	72.22	27.71
Second Home	60.39	25.00	95.00	39.71	10.00	55.00	602.00	500.00	788	55.36	44.64
Non-Owner Occupied	74.83	15.15	95.00	32.25	2.00	55.00	617.90	501.00	787	61.4	38.6
Total:	78.40	10.59	95.00	39.38	2.00	55.00	607.40	500.00	818	71.94	28.18

100

Loan Position

Loan Position	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
1st Lien	78.40	10.59	95.00	39.58	2.00	55.00	607.60	500.00	818	71.94	28.18
2nd Lien	78.40	10.59	95.00	39.58	2.00	55.00	607.60	500.00	818	71.94	28.18
Total:	78.40	10.59	95.00	39.58	2.00	55.00	607.60	500.00	818	71.94	28.18

100

Documentation Level

Documentation Level	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
Full Documentation	78.37	10.99	95.00	39.43	2.00	55.00	608.10	500.00	818	100	0
Shared Documentation	78.17	12.18	94.42	39.45	6.00	55.00	613.40	500.00	806	0	100
Limited Documentation	78.34	12.60	94.50	39.45	2.00	55.00	607.80	500.00	818	71.84	28.16
Total:	78.40	10.99	95.00	39.38	2.00	55.00					

100

Property Type

Property Type	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
Property Type	79.86	20.89	95.00	40.64	6.00	55.00	602.90	500.00	757	72.83	27.17
Attached PUD	82.78	51.69	95.00	41.75	13.00	55.00	609.20	500.00	753	71.42	28.58
Manu. Housing, Mobile	69.67	38.71	89.27	35.70	5.00	55.00	613.70	502.00	778	73.06	26.94
2-4 Family	74.38	12.00	94.85	40.05	2.00	55.00	623.40	502.00	806	56.71	43.29
Condo	78.18	27.33	95.00	38.73	2.00	55.00	613.40	501.00	759	71.85	28.15
Single-Family Attached	78.42	10.99	95.00	39.35	2.00	55.00	608.00	500.00	818	72.85	27.15
Single-Family Detached	78.40	10.99	95.00	39.38	2.00	55.00	607.80	500.00	818	71.84	28.16
Total:	78.40	10.99	95.00	39.38	2.00	55.00					

100

Days Delinquent

Days Delinquent	Weighted Avg. LTV	Min. LTV	Max. LTV	Weighted Avg. DTI	Min. DTI	Max. DTI	Weighted Avg. FICO Score	Min. FICO Score	Max. FICO Score	Full Documentation	Non-Full Documentation
< 60	78.40	10.99	95.00	39.38	2.00	55.00	607.80	500.00	818	71.84	28.16
Total:	78.40	10.99	95.00	39.38	2.00	55.00	607.80	500.00	818	71.84	28.16

100

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15477	2,500,000.759.62	100%
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19 23

AMST04R6

Pool Size 2,500,000,755.62

- 1) 6mo lag
- 2) 100% advancing
- 3) to maturity
- 4) 50% severity
- 5) Fwd Libor

1) 50% Pricing

	BE CDR	Cum Loss \$	Cum Loss %
M2	9.05	\$ 486,089,219.19	19.44%
M9	10.90	\$ 344,875,601.25	13.80%

2) 100% Pricing

	BE CDR	Cum Loss \$	Cum Loss %
M2	13.33	\$ 285,215,786.37	11.41%
M9	5.52	\$ 343,342,165.28	13.73%

3) 150% Pricing

	BE CDR	Cum Loss \$	Cum Loss %
M2	5.15	\$ 185,918,945.36	7.44%
M9	5.06	\$ 121,736,493.99	4.87%

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